

## **NXS INDICES**

Dynamic Generation

**RISK PREMIA INDEX** 

**SMART BETA INDEX** 

SRI/CLIMATE INDEX

THEMATIC INDEX

**VOLATILITY/HEDGING INDEX** 

THIS DOCUMENT IS FOR PROFESSIONAL INVESTORS ONLY



INDEX NAME    STATE	TOTAL RETURN
NXS Dynamic Multi Factor Europe Equity Index  NXSRDMFE  27 Nov. 2014  NXSRHigh Dividend Europe Equity Index  NXSRHIDE  27 Nov. 2014  NXSR Long Value Europe Equity Index  NXSRVALE  27 Nov. 2014  NXSR Low Volatility Europe Equity Index  NXSRLOVE  27 Nov. 2014  NXSR Momentum Europe Equity Index  NXSRMOME  27 Nov. 2014	•
NXS High Dividend Europe Equity Index  NXSRHIDE 27 Nov. 2014  NXSRUALE 27 Nov. 2014	•
NXS Long Value Europe Equity Index  NXSRVALE  27 Nov. 2014  NXS Low Volatility Europe Equity Index  NXSRLOVE  27 Nov. 2014  NXS Momentum Europe Equity Index  NXSRMOME  27 Nov. 2014	•
NXS Low Volatility Europe Equity Index  NXSRLOVE  27 Nov. 2014  NXSRMOME  27 Nov. 2014	•
NXS Momentum Europe Equity Index  NXSRMOME 27 Nov. 2014  NXSRMOME 27 Nov. 2014  NXSRSMCE 27 Nov. 2014  NXSRSMCE 27 Nov. 2014	•
NXS Small Cap Europe Equity Index NXSRSMCE 27 Nov. 2014 • • •	٠
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NXS Long Value U.S. Equity Index NXSRVALU 19 Feb. 2015 • • • •	
100000 E010	•
NXS Global Dividend Future Access 2021 EUR Index NXSHFUDG 16 Sept. 2016 • • •	•
NXS Long Value Europe Equity Excess Return Index	
NXS High Dividend Europe Equity Excess Return Index	
NXS Low Volatility Europe Equity Excess Return Index	
NXS Momentum Europe Equity Excess Return Index NXSHMOME 16 Sept. 2016 • • • •	
NXS Small Cap Europe Equity Excess Return Index NXSHSMCE 16 Sept. 2016 • • • •	
NXS Overlay Protected Risk Premia Index NXSHPRIP 29 Mar. 2017 • • •	•
NXS European Dividend Futures Premia Index	
NXS European Short-Term Dividend Futures Index NXSHFUDA 13 Apr. 2017 • • •	
NXS Global Dividend Futures Access ER JPY NXSRFUDJ 18 Sept. 2017 • • • •	
SMART BETA	
NXS Selective Europe 30 Index NXSHNSE 19 May 2015 • • • •	
NXS Europe Selective 30 Index NXSHSELC 27 Mar. 2015 • • • •	
NXS Optimum Asia Index NXSHOPTA 1 Apr. 2015 • • • •	
NXS Optimum Income Index	
NXS Optimum Deutschland Index	
NXS Optimum World Index NXSHOPWO 20 Oct. 2015 • • •	•
NXS Momentum Cross-Asset Index NXSHMOXA 15 Dec. 2016 • • • •	
NXS Momentum Cross-Asset VT Index NXSHMOXV 1 Mar. 2017 • • •	•
NXS Momentum Cross-Asset JPY Index	
NXS Optimum World USD Index NXSHOPWU 4 Sept. 2018 • • •	



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NXS Climate Optimum Prospective Index         NXSHCOP         9 Nov. 2015         .         .           NXS Climate Optimum Prospective VT Index         NXSHCOPV         3 Mar. 2016         .         .           NXS Edical Objectif Climat Index         NXSHCOP2         3 Mar. 2016         .         .           NXS Ethical & Climate Europe Index         NXSCOPK         25 Nov. 2016         .         .           NXS Ethical & Climate Europe Index         NXSCOPK         25 Nov. 2016         .         .           NXS TARS Total Return Index         NXSETARS         28 Mar. 2014         .         .         .           NXS TARS Total Return Index         NXSERAR         26 May. 2014         .         .         .           NXS Real Estate Index         NXSHREA         20 Mar. 2015         .         .         .           NXS Real Estate Index         NXSHREA         23 Sept. 2015         .         .         .           NXS Real Estate Index         NXSHREA         23 Sept. 2015         .         .         .           NXS Real Estate Index         NXSHREA         23 Sept. 2015         .         .         .           NXS Real Estate Index         NXSHREA         23 Jun. 2016         .         .         .	INDEX NAME			NVERTI JITY NDS/ET	FUTURES MULTI-ASSETS OPTIONS VOLATILITY	EUROPE AMERICA ASIA PACIFIC WORLD	EUR USD PLN	EXCESS RETURN TOTAL RETURN
NXS Climate Optimum Prospective VT Index         NXSHCOPV         3 Mar. 2016         .         .           NXS Federal Objectif Climat Index         NXSHCOP2         3 Mar. 2016         .         .           NXS Ethical & Climate Europe Index         NXSCOPK         25 Nov. 2016         .         .           THEMATIC           NXS TARS Total Return Index         NXSBTARS         28 Mar. 2014         .         .         .           NXS Selection' Alternative Fund Index         NXSRSAF         26 May. 2014         .         .         .         .           NXS Real Estate Index         NXSHERA         30 Mar. 2015         . <td>SRI/CLIMATE</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	SRI/CLIMATE							
NXS Federal Objectif Climat Index	NXS Climate Optimum Prospective Index	NXSHCOP	9 Nov. 2015	•		•	•	•
NXS Ethical & Climate Europe Index	NXS Climate Optimum Prospective VT Index	NXSHCOPV	3 Mar. 2016	•		•	•	•
THEMATIC           NXS TARS Total Return Index         NXSBTARS         28 Mar. 2014         • • • • • • • • • • • • • • • • • • •	NXS Federal Objectif Climat Index	NXSHCOP2	3 Mar. 2016	•		•	•	•
NXS TARS Total Return Index         NXSBTARS         28 Mar. 2014         .         .           NXS Selection' Alternative Fund Index         NXSRSAF         26 May 2014         .         .           NXS Real Estate Index         NXSHREA         30 Mar. 2015         .         .           NXS TARS Excess Return Index         NXSRTARS         23 Sept. 2015         .         .           NXS Real Estate II Index         NXSHAREA         14 Mar. 2016         .         .           NXS Momentum Fund Stars ER Index         NXSRMEA         27 July 2016         .         .           NXS Momentum Fund Stars ER Index         NXSRMEA         31 Jan. 2017         .         .           NXS USHACTE         12 Apr. 2017         .         .         .           NXS Ilita Funds Selection ER Index         NXSRBFS         5 July 2017         .         .           NXS Elite Funds Selection ER Index         NXSRBFS         5 July 2017         .         .           NXS Blond Fund Stars ER Index         NXSRBFS         19 Mar. 2018         .         .           NXS Risk Parity Fund Allocator Index         NXSRBFS         18 Apr. 2018         .         .           NXS Bray Toption Overlay U.S. Index         NXSHSDOD         11 Feb. 2016         .	NXS Ethical & Climate Europe Index	NXSCOPK	25 Nov. 2016	•		•	•	•
NXS 'Selection' Alternative Fund Index         NXSRSAF         26 May 2014         .         .           NXS Real Estate Index         NXSHREA         30 Mar. 2015         .         .           NXS TARS Excess Return Index         NXSRTARS         23 Sept. 2015         .         .           NXS Real Estate II Index         NXSHREA2         14 Mar. 2016         .         .           NXS Real Estate II Index         NXSHREA2         14 Mar. 2016         .         .           NXS Momentum Fund Stars ER Index         NXSRMFS         27 July 2016         .         .           NXS Ultimate Fund Allocator Index         NXSRUFA         31 Jan. 2017         .         .           NXS Little Fund Selection ER Index         NXSRBFS         5 July 2017         .         .           NXS Best Fund Selection ER Index         NXSRBFS         5 July 2017         .         .           NXS Bitle Funds Selection ER Index         NXSRBFS         5 July 2017         .         .           NXS Bond Fund Stars ER Index         NXSRBFS         29 Mar. 2018         .         .           NXS Brait Fund Allocator Index         NXSRBFS         29 Mar. 2018         .         .           NXS Risk Parity Fund Allocator Index         NXSRBFS         18 Apr. 2018	THEMATIC							
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NXS Real Estate II Index NXSHREA2 14 Mar. 2016 .  NXS Momentum Fund Stars ER Index NXSRMFS 27 July 2016 .  NXS Ultimate Fund Allocator Index NXSRUFA 31 Jan. 2017 .  NXS Activist Equity Index NXSHACTE 12 Apr. 2017 .  NATURIS Best Fund Selection ER Index NXSRBFS 5 July 2017 .  NXS Elite Funds Selection ER Index NXSRBFS 8 Nov. 2017 .  NXS Bond Fund Stars ER Index NXSRBFS 129 Mar. 2018 .  NXS Risk Parity Fund Allocator Index NXSRPFA 18 Apr. 2018 .  NXS Smart Option Overlay U.S. Index NXSHSOOU 11 Feb. 2016 .  NXS Smart Option Overlay Europe Index NXSHSOOE 15 Feb. 2016 .  NXS Optimized Options Overlay Europe Index NXSHEOU 26 Aug. 2016 .  NXS Equity Call Overwriting Index NXSHEOU 26 Aug. 2016 .  NXS Equity Enhanced Buy Write Index NXSHFOE 21 Apr. 2017 .  NXS Flex Overlay Europe Index NXSHFOE 21 Apr. 2017 .  NXS Flex Overlay US Index NXSHFOE 31 Apr. 2017 .  NXS Flex Overlay US Index NXSHFOU 31 Apr. 2017 .  NXS Short Vol US Index NXSHSVUS 8 June 2017 .  NXS Flove Europe Index NXSHFVU 31 July 2017 .  NXS Protected Optimum World EUR Hedged Index NXSHPRWO 29 Aug. 2017 .  NXS Protected Optimum World EUR Hedged Index NXSHPRWE 4 Sept. 2018 .	NXS Real Estate Index	NXSHREA	30 Mar. 2015	•		•	•	•
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NXS Ultimate Fund Allocator Index NXSRUFA 31 Jan. 2017  NXS Activist Equity Index NXSHACTE 12 Apr. 2017  Natixis Best Fund Selection ER Index NXSRBFS 5 July 2017  NXS Elite Funds Selection ER Index NXSRBFS 8 Nov. 2017  NXS Bond Fund Stars ER Index NXSRBFS 12 9 Mar. 2018  NXSR Bond Fund Stars ER Index NXSRBFS 12 9 Mar. 2018  NXSR Brisk Parity Fund Allocator Index NXSRPFA 18 Apr. 2018  VOLATILITY/HEDGING  NXS Smart Option Overlay U.S. Index NXSHSOOU 11 Feb. 2016  NXS Smart Option Overlay Europe Index NXSHSOOE 15 Feb. 2016  NXS Optimized Options Overlay Europe Index NXSHCOU 26 Aug. 2016  NXS US Equity Call Overwriting Index NXSHECOU 26 Aug. 2016  NXS US Equity Enhanced Buy Write Index NXSHEBWU 12 Sept. 2016  NXS Flex Overlay Europe Index NXSHFOE 21 Apr. 2017  NXS Flex Overlay US Index NXSHFOU 21 Apr. 2017  NXS Europe Short Volatility Index NXSHSVEU 8 June 2017  NXS Short Vol US Index NXSHFVU 31 July 2017  NXS FlyCo Europe Index NXSHFWU 29 Aug. 2017  NXS Protected Optimum World Index NXSHPRWU 4 Sept. 2018  • • • • • • • • • • • • • • • • • • •	NXS Real Estate II Index	NXSHREA2	14 Mar. 2016	•		•	•	•
NXS Activist Equity Index NXSHACTE 12 Apr. 2017 • • • • • • Natixis Best Fund Selection ER Index NXSRBFS 5 July 2017 • • • • • • • • • • • • • • • • • • •	NXS Momentum Fund Stars ER Index	NXSRMFS	27 July 2016	•		•	•	•
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NXS Elite Funds Selection ER Index NXSREFS 8 Nov. 2017  NXS Bond Fund Stars ER Index NXSRBFST 29 Mar. 2018  NXSR Risk Parity Fund Allocator Index NXSRPFA 18 Apr. 2018  *  *  *  *  *  *  *  *  *  *  *  *  *	NXS Activist Equity Index	NXSHACTE	12 Apr. 2017	•		•	•	•
NXS Bond Fund Stars ER Index NXSRBFST 29 Mar. 2018  NXS Risk Parity Fund Allocator Index NXSRPFA 18 Apr. 2018  *  *  *  *  *  *  *  *  *  *  *  *  *	Natixis Best Fund Selection ER Index	NXSRBFS	5 July 2017	•		•	•	•
NXS Risk Parity Fund Allocator Index  NXSRPFA  18 Apr. 2018  VOLATILITY/HEDGING  NXS Smart Option Overlay U.S. Index  NXSHSOOU  11 Feb. 2016  NXS Smart Option Overlay Europe Index  NXSHSOOE  15 Feb. 2016  NXS Optimized Options Overlay Europe Index  NXSHOOOE  22 Apr. 2016  NXS US Equity Call Overwriting Index  NXSHECOU  26 Aug. 2016  NXS US Equity Enhanced Buy Write Index  NXSHEBWU  12 Sept. 2016  NXS Flex Overlay Europe Index  NXSHFOE  21 Apr. 2017  NXS Flex Overlay US Index  NXSHFOU  21 Apr. 2017  NXS Europe Short Volatility Index  NXSHSVEU  8 June 2017  NXS FlVO Europe Index  NXSHFIVO  31 July 2017  NXS Protected Optimum World Index  NXSHPRWO  29 Aug. 2017  • • • • • • • • • • • • • • • • • •	NXS Elite Funds Selection ER Index	NXSREFS	8 Nov. 2017	•		•	•	•
VOLATILITY/HEDGINGNXS Smart Option Overlay U.S. IndexNXSHSOOU11 Feb. 2016	NXS Bond Fund Stars ER Index	NXSRBFST	29 Mar. 2018	•		•	•	•
NXS Smart Option Overlay U.S. Index  NXSHSOOU  11 Feb. 2016  NXS Smart Option Overlay Europe Index  NXSHSOOE  NXSHSOOE  15 Feb. 2016  NXS Optimized Options Overlay Europe Index  NXSHOOE  22 Apr. 2016  NXS US Equity Call Overwriting Index  NXSHECOU  26 Aug. 2016  NXS US Equity Enhanced Buy Write Index  NXSHEBWU  12 Sept. 2016  NXS Flex Overlay Europe Index  NXSHFOE  21 Apr. 2017  NXS Flex Overlay US Index  NXSHFOU  21 Apr. 2017  NXS Europe Short Volatility Index  NXSHSVEU  8 June 2017  NXS Short Vol US Index  NXSHSVUS  8 June 2017  NXS Flov Europe Index  NXSHFVO  31 July 2017  NXS Protected Optimum World Index  NXSHPRWO  29 Aug. 2017  NXS Protected Optimum World EUR Hedged Index  NXSHPRWE  4 Sept. 2018  • • • • • • • • • • • • • • • • • • •	NXS Risk Parity Fund Allocator Index	NXSRPFA	18 Apr. 2018	•		•	•	•
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NXS Optimized Options Overlay Europe Index  NXSHOOOE  22 Apr. 2016  NXS US Equity Call Overwriting Index  NXSHECOU  26 Aug. 2016  NXS US Equity Enhanced Buy Write Index  NXSHEBWU  12 Sept. 2016  NXS Flex Overlay Europe Index  NXSHFOE  21 Apr. 2017  NXS Flex Overlay US Index  NXSHFOU  21 Apr. 2017  NXS Europe Short Volatility Index  NXSHSVEU  8 June 2017  NXS Short Vol US Index  NXSHSVUS  8 June 2017  NXS FIVO Europe Index  NXSHFIVO  31 July 2017  NXS Protected Optimum World Index  NXSHPRWO  29 Aug. 2017  NXS Protected Optimum World EUR Hedged Index  NXSHPRWE  4 Sept. 2018  • • • • • • • • • • • • • • • • • • •	NXS Smart Option Overlay U.S. Index	NXSHS00U	11 Feb. 2016		•	•	•	•
NXS US Equity Call Overwriting Index  NXSHECOU  26 Aug. 2016  NXS US Equity Enhanced Buy Write Index  NXSHEBWU  12 Sept. 2016  NXS Flex Overlay Europe Index  NXSHFOE  21 Apr. 2017  NXS Flex Overlay US Index  NXSHFOU  21 Apr. 2017  NXS Europe Short Volatility Index  NXSHSVEU  NXSHSVEU  8 June 2017  NXS Short Vol US Index  NXSHSVUS  8 June 2017  NXS FIVO Europe Index  NXSHFIVO  31 July 2017  NXS Protected Optimum World Index  NXSHPRWO  29 Aug. 2017  NXS Protected Optimum World EUR Hedged Index  NXSHPRWE  4 Sept. 2018  • • • • • • • • • • • • • • • • • • •	NXS Smart Option Overlay Europe Index	NXSHS00E	15 Feb. 2016		•	•	•	•
NXS US Equity Enhanced Buy Write Index  NXSHEBWU  12 Sept. 2016  • • • • • • • • • • • • • • • • • •	NXS Optimized Options Overlay Europe Index	NXSH000E	22 Apr. 2016		•	•	•	•
NXS Flex Overlay Europe Index  NXSHFOE  21 Apr. 2017  NXS Flex Overlay US Index  NXSHFOU  21 Apr. 2017  NXS Europe Short Volatility Index  NXSHSVEU  8 June 2017  NXS Short Vol US Index  NXSHSVUS  8 June 2017  NXS FIVO Europe Index  NXSHFIVO  31 July 2017  NXS Protected Optimum World Index  NXSHPRWO  29 Aug. 2017  NXS Protected Optimum World EUR Hedged Index  NXSHPRWE  4 Sept. 2018	NXS US Equity Call Overwriting Index	NXSHECOU	26 Aug. 2016		•	•	•	•
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NXS Europe Short Volatility Index       NXSHSVEU       8 June 2017       • • • • • • • • • • • • • • • • • • •	NXS Flex Overlay Europe Index	NXSHF0E	21 Apr. 2017		•	•	•	•
NXS Short Vol US Index     NXSHSVUS     8 June 2017       NXS FIVO Europe Index     NXSHFIVO     31 July 2017       NXS Protected Optimum World Index     NXSHPRWO     29 Aug. 2017       NXS Protected Optimum World EUR Hedged Index     NXSHPRWE     4 Sept. 2018	NXS Flex Overlay US Index	NXSHFOU	21 Apr. 2017		•	•	•	•
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NXS Protected Optimum World Index       NXSHPRWO       29 Aug. 2017       •       •       •       •       •         NXS Protected Optimum World EUR Hedged Index       NXSHPRWE       4 Sept. 2018       •       •       •       •	NXS Short Vol US Index	NXSHSVUS	8 June 2017		•	•	•	•
NXS Protected Optimum World EUR Hedged Index	NXS FIVO Europe Index	NXSHFIVO	31 July 2017		•	•	•	•
		NXSHPRWO	29 Aug. 2017	•		•	•	•
NXS Protected Optimum World USD Index NXSHPRWU 4 Sept. 2018 • • • •	NXS Protected Optimum World EUR Hedged Index	NXSHPRWE		•		•	•	•
	NXS Protected Optimum World USD Index	NXSHPRWU	4 Sept. 2018	•		•	•	•

ASSET CLASS GEOGRAPHY CURRENCY RETURN

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