

NXS INDICES

Dynamic Generation

RISK PREMIA INDEX

SMART BETA INDEX

SRI/CLIMATE INDEX

THEMATIC INDEX

VOLATILITY/HEDGING INDEX

JULY 2020

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			ASSET CLASS						GEOGRAPHY				CURRENCY				RETURN		
INDEX NAME	BLOOMBERG TICKER	LAUNCH DATE	CONVERTIBLE	EQUITY	FUNDS/ETFS	FUTURES	MULTI-ASSETS	OPTIONS	VOLATILITY	EUROPE	AMERICA	ASIA PACIFIC	WORLD	EUR	USD	PLN	JPY	EXCESS RETURN	TOTAL RETURN
RISK PREMIA																			
NXS Dynamic Multi Factor Europe Equity Index	NXSRDMFE	27 Nov. 2014		•						•				•				•	
NXS High Dividend Europe Equity Index	NXSRHIDE	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 Small Cap Europe Equity Index	NXSRSMCE	27 Nov. 2014		•						•				•				•	
NXS Long Value U.S. Equity Index	NXSRVALU	19 Feb. 2015		•							•				•			•	
NXS Global Dividend Future Access 2021 EUR Index	NXSHFUDG	16 Sept. 2016			•								•	•				•	
NXS Long Value Europe Equity Excess Return Index	NXSHVALE	16 Sept. 2016		•						•				•				•	
NXS High Dividend Europe Equity Excess Return Index	NXSHHIDE	16 Sept. 2016		•						•				•				•	
NXS Low Volatility Europe Equity Excess Return Index	NXSHLOVE	16 Sept. 2016		•						•				•				•	
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	NXSHFUDP	13 Apr. 2017			•					•				•				•	
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	NXSHOPIN	8 June 2015		•						•				•				•	
NXS Optimum Deutschland Index	NXSHOPGE	1 Sept. 2015		•						•				•				•	
NXS Optimum World EUR Hedged Index	NXSHOPWE	14 Oct. 2019		•									•	•				•	
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 Optimum World USD Index	NXSHOPWU	4 Sept. 2018		•									•	•				•	



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SMART BETA																		
NXS Protected Optimum World EUR Index	NXSHPRW	14 Oct. 2019	•						•				•				•	
NXS Protected Optimum World EUR Hedged Index	NXSHPRWE	4 Sept. 2018	•						•				•				•	
NXS Protected Optimum World USD Index	NXSHPRWU	4 Sept. 2018	•						•				•				•	
NXS Protected Optimum World USD Beta Market Neutral	NXSHPWLS	TBD	•						•				•				•	
SRI/CLIMATE																		
NXS Climate Optimum Prospective Index	NXSHCOP	9 Nov. 2015	•						•				•				•	
NXS Climate Optimum Prospective VT Index	NXSHCOPV	3 Mar. 2016	•						•				•				•	
NXS Federal Objectif Climat Index	NXSHCOP2	3 Mar. 2016	•						•				•				•	
NXS Institutional Green Ethical Index	NXSHIGE	26 Mar. 2018	•						•				SEK				•	
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	•						•				•				•	
	NXSRSAGF		•						•				•				•	
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 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	•						•				•				•	
Natixis Best Fund Selection ER Index	NXSRBFS	5 July 2017	•						•				•				•	
NXS Elite Funds Selection ER Index	NXSREFS	8 Nov. 2017	•						•				•				•	
NXS Bond Fund Stars ER Index	NXSRBFST	29 Mar. 2018	•						•				•				•	
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 Short Vol US Index	NXSHSVUS	8 June 2017	•						•				•				•	
NXS Protected Optimum World Index	NXSHPRWO	29 Aug. 2017	•						•				•				•	
NXS Protected Optimum World EUR Hedged Index	NXSHPRWE	4 Sept. 2018	•						•				•				•	
NXS Protected Optimum World USD Index	NXSHPRWU	4 Sept. 2018	•						•				•				•	

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