

**FINAL VERSION APPROVED BY THE ISSUER**

**Final Terms dated 4 July 2017**



**Natixis Structured Issuance SA**

**Euro 10,000,000,000**

**Debt Issuance Programme**

**SERIES NO: 3356**

**TRANCHE NO: 1**

**Index Linked Interest Rate and Index Linked Redemption Amount Notes (Phoenix) linked to the FTSE 100®  
Index due August 2027 (the “Notes”)**

**Unconditionally and irrevocably guaranteed by NATIXIS**

**Under the €10,000,000,000**

**Debt Issuance Programme**

**Issued by Natixis Structured Issuance SA (the “Issuer”)**

**NATIXIS as Dealer**

## PART A – CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the terms and conditions of the Notes (the **Conditions**) set forth in the Base Prospectus dated 22 June 2017 (the **Base Prospectus**) which together constitute a base prospectus for the purposes of Article 5.4 of Directive 2003/71/EC, as amended (the **Prospectus Directive**). This document constitutes the Final Terms of the Notes described herein for the purposes of Article 5.4 of the Prospectus Directive and must be read in conjunction with the Base Prospectus. Full information on the Issuer and the issue of the Notes is only available on the basis of the combination of these Final Terms and the Base Prospectus. A summary of the Notes (which comprises the summary in the Base Prospectus as amended to reflect the provisions of these Final Terms) is annexed to these Final Terms. The Base Prospectus is available for viewing at the office of the Fiscal Agent or each of the Paying Agents and on the website of the Luxembourg Stock Exchange ([www.bourse.lu](http://www.bourse.lu)) and copies may be obtained from NATIXIS, 47, quai d'Austerlitz, 75013 Paris, France.

|           |  |   |
|-----------|--|---|
| <b>1</b>  | (i) Series Number:<br><br>(ii) Tranche Number:<br><br>(iii) Date on which the Notes will be consolidated and form a single Series with the Existing Notes: | 3356<br><br>1<br><br>Not Applicable   |
| <b>2</b>  | Specified Currency or Currencies:<br><br>CNY Notes :   | British pound (" <b>GBP</b> ")<br><br>Not Applicable  |
| <b>3</b>  | Aggregate Nominal Amount:  |   |
|           | (i) Series:  | The Aggregate Nominal Amount shall be fixed at the end of the time period of the offer (as defined in paragraph 58 below) further to the collection of all subscriptions. The Issuer will as soon as practical after the determination of such amount, publish a Notice specifying the relevant Aggregate Nominal Amount so determined.<br><br>The Notice may be viewed on NATIXIS Equity Solutions website ( <a href="http://www.equitysolutions.natixis.com">www.equitysolutions.natixis.com</a> ). |
|           | (ii) Tranche:  | See the foregoing item  |
| <b>4</b>  | Issue Price:   | 100 per cent. of the Aggregate Nominal Amount   |
| <b>5</b>  | (i) Specified Denomination(s):<br><br>(ii) Calculation Amount:   | GBP 1.00<br><br>GBP 1.00  |
| <b>6</b>  | Issue Date:  | 25 August 2017  |
| <b>7</b>  | Maturity Date:   | 25 August 2027  |
| <b>8</b>  | Interest Basis:  | Index Linked Interest<br><br>(further particulars specified below)  |
| <b>9</b>  | Redemption/Payment Basis:  | Index Linked Redemption<br><br>(further particulars specified below)  |
| <b>10</b> | (i) Change of Interest Basis:<br><br>(ii) Interest Basis Switch:   | Not Applicable<br><br>Not Applicable  |
| <b>11</b> | Tax Gross-up ( <i>Condition 8</i> ):   | Applicable  |
| <b>12</b> | Put/Call Options:  | Not Applicable  |

|           |  |  |   |
|-----------|--|--|---|
| <b>13</b> | (i)  | Day Count Fraction:                          | Not Applicable  |
|           | (ii)   | Business Day Convention:                     | Following Business Day Convention   |
|           | (iii)  | Business Centre(s) ( <i>Condition 5(j)</i> ) | TARGET, London  |
| <b>14</b> | Dates of the corporate authorisations for issuance of the Notes: |  | Authorisation of the Board of Directors of NATIXIS Structured Issuance SA passed on 11 May 2017 |
| <b>15</b> | Method of distribution:  |  | Non-syndicated  |

**PROVISIONS RELATING TO INTEREST (IF ANY) AND/OR (IN THE CASE OF STRUCTURED NOTES) REDEMPTION AMOUNTS**

|           |                                     |                      |   |
|-----------|-------------------------------------|----------------------|---|
| <b>16</b> | Fixed Interest Rate Note Provisions |                      | Not Applicable  |
| <b>17</b> | Floating Rate Note Provisions:      |                      | Not Applicable  |
| <b>18</b> | Zero Coupon Note Provisions:        |                      | Not Applicable  |
| <b>19</b> | Structured Note Provisions:         |                      | Applicable  |
|           |                                     |                      | Interest and Redemption Amounts will be calculated in accordance with the following formula: <b>Phoenix</b> |
|           |                                     |                      | (further particulars are specified in the Annex to these Final Terms)                                       |
|           | (i)                                 | Interest provisions: | Applicable  |
|           |                                     |                      | (further particulars are specified in the Annex to these Final Terms)                                       |

**OTHER PROVISIONS RELATING TO STRUCTURED NOTES**

|           |  |  |   |
|-----------|--|--|---|
| <b>20</b> | Provisions applicable to Equity Linked Notes (single share): |  | Not Applicable  |
| <b>21</b> | Provisions applicable to Index Linked Notes (single index):  |  | Applicable  |
|           | (i)  | Type:  | Single Exchange Index Linked Notes                      |
|           | (ii)   | Index:   | FTSE 100® with the Bloomberg code: “UKX”                |
|           | (iii)  | Index Sponsor:   | FTSE International Limited                              |
|           | (iv)   | Index Calculation Agent:   | Not Applicable  |
|           | (v)  | Website containing a description of the Index (only relevant for Proprietary Indices): | Not Applicable  |
|           | (vi)   | Exchange(s):   | See definition in Condition 18 (a)                      |
|           | (vii)  | Related Exchange(s):   | See definition in Condition 18 (a)                      |
|           | (viii)   | Initial Level:   | See definition in Condition 18 (a)                      |
|           | (ix)   | Barrier Level:   | Set forth in Annex hereto under H(t)                    |
|           | (x)  | Knock-in Event:  | “less than”   |
|           | a.   | Knock-in Level:  | Set forth in Annex hereto under B                       |
|           | b.   | Knock-in Period Beginning Date:  | The Valuation Date scheduled to occur on 18 August 2027 |

|           |   |   |
|-----------|---|---|
|           | c. Knock-in Period Beginning Date<br>Scheduled Trading Day<br>Convention:   | Applicable  |
|           | d. Knock-in Period Ending Date:   | The Valuation Date scheduled to occur on 18 August 2027 |
|           | e. Knock-in Period Ending Date<br>Scheduled Trading Day<br>Convention:      | Applicable  |
|           | f. Knock-in Valuation Time:   | Means the Scheduled Closing Time                        |
| (xi)      | Knock-out Event:  | Not Applicable  |
| (xii)     | Automatic Early Redemption Event :  | Set forth in Annex hereto                               |
| (xiii)    | Range Accrual:  | Not Applicable  |
| (xiv)     | Strike Date:  | 18 August 2017  |
| (xv)      | Averaging Dates:  | Not Applicable  |
| (xvi)     | Observation Period(s):  | Not Applicable  |
| (xvii)    | Valuation Date(s):  | See “Common Definitions” as set forth in Annex hereto   |
| (xviii)   | Specific Number(s):   | Two (2) Scheduled Trading Days                          |
| (xix)     | Valuation Time:   | See definition in Condition 18 (a)                      |
| (xx)      | Redemption by Physical Delivery:  | Not Applicable  |
| (xxi)     | Exchange Rate:  | Not Applicable  |
| (xxii)    | Monetisation  | Not Applicable  |
| (xxiii)   | Change in Law:  | Applicable  |
| (xxiv)    | Hedging Disruption:   | Applicable  |
| (xxv)     | Increased Cost of Hedging:  | Applicable  |
| (xxvi)    | Early Redemption:   | Applicable  |
| <b>22</b> | Provisions applicable to Equity Linked Notes<br>(basket of shares):         | Not Applicable  |
| <b>23</b> | Provisions applicable to Index Linked Notes<br>(basket of indices):         | Not Applicable  |
| <b>24</b> | Provisions applicable to Commodity Linked Notes<br>(single commodity):      | Not Applicable  |
| <b>25</b> | Provisions applicable to Commodity Linked Notes<br>(basket of commodities): | Not Applicable  |
| <b>26</b> | Provisions applicable to Fund Linked Notes<br>(single fund):                | Not Applicable  |
| <b>27</b> | Provisions applicable to Fund Linked Notes<br>(basket of funds):            | Not Applicable  |
| <b>28</b> | Provisions applicable to Dividend Linked Notes:                             | Not Applicable  |
| <b>29</b> | Provisions applicable to Futures Linked Notes                               |   |

|   |                |
|---|----------------|
| (single Futures contract):  | Not Applicable |
| <b>30</b> Provisions applicable to Futures Linked Notes (Basket(s) of Futures contracts): | Not Applicable |
| <b>31</b> Provisions applicable to Credit Linked Notes:                                   | Not Applicable |
| <b>32</b> Provisions applicable to Currency Linked Notes:                                 | Not Applicable |
| <b>33</b> Provisions applicable to Inflation Linked Notes:                                | Not Applicable |
| <b>34</b> Provisions applicable to Warrant Linked Notes:                                  | Not Applicable |
| <b>35</b> Provisions applicable to Preference Share Linked Notes:                         | Not Applicable |
| <b>36</b> Provisions applicable to Rate Linked Notes:                                     | Not Applicable |
| <b>37</b> Provisions applicable to Physical Delivery Notes:                               | Not Applicable |
| <b>38</b> Provisions applicable to Hybrid Structured Notes:                               | Not Applicable |

**PROVISIONS RELATING TO REDEMPTION OF STRUCTURED NOTES OTHER THAN WARRANT LINKED NOTES, PREFERENCE SHARE LINKED NOTES AND ITALIAN LISTED CERTIFICATES**

|  |  |
|--|--|
| <b>39</b> Redemption at the Option of the Issuer:  | Not Applicable   |
| <b>40</b> Redemption at the Option of Noteholders:   | Not Applicable   |
| <b>41</b> Final Redemption Amount of each Note:  | An amount calculated in accordance with the applicable Additional Terms and Conditions of the Notes as completed by the Annex to the Final Terms in relation to the Additional Terms and Conditions of the Notes |
| (i) Party responsible for calculating the Final Redemption Amount and the Early Redemption Amount (if not Calculation Agent):  | Calculation Agent  |
| (ii) Provisions for determining Final Redemption Amount where calculated by reference to Index and/or Formula and/or other variable:   | Set forth in Annex hereto  |
| (iii) Provisions for determining Final Redemption Amount where calculation by reference to Index and/or Formula and/or other variable is impossible or impracticable or otherwise disrupted: | See Conditions   |
| (iv) Payment Date:   | The Maturity Date  |
| (a) Minimum nominal amount potentially payable to a Noteholder in respect of a Note:   | GBP 0.00 (zero)  |
| (b) Maximum nominal amount potentially payable to a Noteholder in respect of a   |  |

Note:

GBP 1.00

**42 Early Redemption Amount**

- |       |   |  |
|-------|---|--|
| (i)   | Early Redemption Amount(s) of each Note payable on redemption for taxation reasons ( <i>Condition 6(b)</i> ), if applicable, or upon the occurrence of an Event of Default ( <i>Condition 10</i> ) or an Illegality Event ( <i>Condition 6(c)</i> ) : | An amount determined by the Calculation Agent, in its sole and absolute discretion, in the Specified Currency, to be the fair market value of a Note based on the market conditions prevailing at the date of determination and, for any Note other than Italian Notes or Notes Distributed/Offered in Italy, adjusted to account fully for any accrued interest and any reasonable expenses and costs of unwinding any underlying and/or related hedging and funding arrangements (including, without limitation, any options, swaps or other instruments of any type whatsoever hedging the Issuer's obligations under the Notes). |
| (ii)  | Redemption for taxation reasons permitted on any day (including days other than Interest Payment Dates ( <i>Condition 6(b)</i> )):  | Yes  |
| (iii) | Unmatured Coupons to become void upon early redemption ( <i>Condition 7(g)</i> )  | Yes  |

**PROVISIONS RELATING TO INSTALMENT REDEMPTION**

**43** Instalment Amount: Not Applicable

**44** Instalment Date(s): Not Applicable

**PROVISIONS RELATING TO REDEMPTION OF WARRANT LINKED NOTES**

**45** Final Redemption Amount of each Note Not Applicable

**46** Early Redemption Amount (to be calculated in accordance with Condition 25) Not Applicable

**47** Warrant Early Termination Event Not Applicable

**PROVISIONS RELATING TO REDEMPTION OF PREFERENCE SHARE LINKED NOTES**

**48** Redemption of Preference Share Linked Notes in accordance with Condition 34: Not Applicable

**49** Early Redemption as a result of an Extraordinary Event: Not Applicable

**50** Early Redemption as a result of an Additional Disruption Event: Not Applicable

**PROVISION APPLICABLE TO VARIABLE ISSUE AMOUNT REGISTERED NOTES AND NOTES**

## DISTRIBUTED/OFFERED IN ITALY

**51** Minimum Transferable Amount Not Applicable

## GENERAL PROVISIONS APPLICABLE TO THE NOTES

**52** Form Notes/Certificates: Registered Notes

CREST Depository Interests (CDIs) representing the Notes may also be issued in accordance with the usual procedures of Euroclear UK & Ireland Limited (“CREST”)

Temporary or permanent Global Note / Certificate (in the case of Bearer Notes or Exchangeable Bearer Notes): Not Applicable

New Global Note: No

Global Certificates (Registered Notes only): Yes (Unrestricted Global Certificates)

**53** Additional Business Day Jurisdiction(s) (*Condition 7(i)*) or other special provisions relating to Payment Dates: See paragraph 13 (iii) above

**54** Talons for future Coupons or Receipts to be attached to Definitive Notes (and dates on which such Talons mature): No

**55** Redenomination, renominalisation and reconventioning provisions: Not Applicable

**56** Consolidation provisions: The provisions in Condition 13 apply

**57** Dual Currency Note Provisions: Not Applicable

**58** Terms and Conditions of the Offer: Applicable

Offer Price: 100 per cent. of the Aggregate Nominal Amount

Conditions to which the offer is subject: The Notes will be offered in United Kingdom on the basis of a public offer.

The time period, including any possible amendments, during which the offer will be open and description of the application process: See “Offer Period” in paragraph 63 below.

Details of the minimum and/or maximum amount of application and description of the application process: The minimum application amount is one (1) Note of GBP 1.00 Specified Denomination.

Investors may apply to subscribe for the Notes during the Offer Period. The Offer Period may be discontinued at any time. In such a case, the offeror shall give immediate notice to the public before the end of the Offer Period by means of a notice published on the website of the Issuer ([www.equitysolutions.natixis.com](http://www.equitysolutions.natixis.com)).

Any application shall be made in the United Kingdom to the distributors. The distribution activity will be carried out in accordance with the distributor’s usual procedures. Investors will not be required to enter into any contractual arrangements directly with the Issuer related to the

subscription for any Notes.

Any person wishing to subscribe to the Notes is required to completely fill out and properly sign a subscription order and submit it to the distributor.

The distributor, in agreement with the Issuer and the Dealer, has the right to accept or reject subscription orders either partially or completely or to terminate the offer or to extend the period of the offer independent of whether the intended volume of the Notes to be placed has been achieved or not. Neither, the Issuer, nor the distributor or the Dealer is not required to state reasons for this.

A prospective investor should contact the relevant distributor prior to the end of the Offer Period. A prospective investor will subscribe for the Notes in accordance with the arrangements agreed with the relevant distributor relating to the subscription of securities generally.

The Offer of the Notes is conditional on their issue.

The Notes are cleared through the clearing systems and are due to be delivered through the distributor on or around the Issue Date.

No dealings in the Notes may take place prior to the Issue Date.

Details of the minimum and/or maximum amount of application and description of the application process:

The minimum application amount is one (1) Note of GBP 1.00 Specified Denomination

Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants:

The Issuer has the right to cancel the issuance of the Notes for any reason whatsoever. In such case, the Issuer is not required to state any reasons for this.

Details of method and time limits for paying up and delivering securities:

Delivery against payment

Manner and date in which results of the offer are to be made public:

The Issuer will, as soon as practical after the end of the period of the offer, publish a Notice specifying the number of Notes to be issued. This Notice may be viewed on the website of NATIXIS Equity Solutions ([www.equitysolutions.natixis.com](http://www.equitysolutions.natixis.com)).

Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised:

Not Applicable

Whether tranche(s) have been reserved for certain countries:

Not Applicable

Process for notification to applicants of the amount allotted and indication whether dealing

Not Applicable



may begin before notification is made:

Amount of any expenses and taxes specifically charged to the subscriber or purchaser:

Not Applicable

Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place.

The Authorised Offerors identified in paragraph 63 below

## DISTRIBUTION

**59** (i) If syndicated, names and addresses of Managers and underwriting commitments:

Not Applicable

(ii) Date of Subscription Agreement:

Not Applicable

(iii) Stabilising Manager(s) (if any):

Not Applicable

**60** If non-syndicated, name and address of Dealer:

The following Dealer is subscribing the Notes:

NATIXIS

47 quai d'Austerlitz

75013 Paris, France

**61** Name and address of additional agents appointed in respect of the Notes:

Calculation Agent :

NATIXIS

Calculation Agent Departement

40 avenue des Terroirs de France

75012 Paris, France

**62** Total commission and concession:

Not Applicable

**63** Public Offer

Applicable

Public Offer Jurisdictions:

The United Kingdom

Offer Period:

The Offer Period of the Notes will commence at 10.00 a.m. (GMT) on 5 July 2017 and end at 4.30 p.m. (GMT) on 18 August 2017 or at such other time in such earlier other date as the Issuer, in agreement with the distributor, may decide in its sole and absolute discretion in light of prevailing market conditions.

Financial intermediaries granted specific consent to use the Base Prospectus in accordance with the Conditions in it:

The offer of the Notes may be made by the Manager and **Mariana UFP LLP**, 100 Cannon Street, London EC4N 6EU, United Kingdom (**the Initial Authorised Offeror**) other than pursuant to Article 3(2) of the Prospectus Directive in United Kingdom (the Public Offer Jurisdictions) during the Offer Period.

General Consent:

Not Applicable

Other Authorised Offeror Terms:

Not Applicable

## GENERAL

**64** The aggregate principal amount of Notes issued has been translated into Euro at the rate of GBP 1 =

EUR [●] producing a sum of:

The Issuer will, as soon as practical after the end of the period of the offer, publish a Notice specifying the aggregate principal amount of Notes to be issued translated into Euro. This Notice may be viewed on the website of NATIXIS Equity Solutions ([www.equitysolutions.natixis.com](http://www.equitysolutions.natixis.com)).

**65** Applicable TEFRA exemption:

Not Applicable

**66** Additional U.S. federal income tax considerations:

The Notes are not Specified Notes (as defined in the Base Prospectus) for the purpose of Section 871(m) of the U.S. Internal Revenue Code of 1986.

**FINAL VERSION APPROVED BY THE ISSUER**

## PART B– OTHER INFORMATION

### 1 LISTING AND ADMISSION TO TRADING

- |       |  |   |
|-------|--|---|
| (i)   | Listing:   | Official List of the <b>Luxembourg Stock Exchange</b>   |
| (ii)  | Admission to trading:  | Application has been made by the Issuer for the Notes to be admitted to trading on <b>Luxembourg Stock Exchange's Regulated Market</b> with effect from the Issue Date. |
| (iii) | Estimate of total expenses related to admission to trading:  | EUR 3,650   |
| (iv)  | Regulated markets or equivalent markets on which, to the knowledge of the issuer, securities of the same class of the securities to be offered or admitted to trading are already admitted to trading: | Not Applicable  |

### 2 RATINGS

- |          |  |
|----------|--|
| Ratings: | The Notes to be issued have not been rated |
|----------|--|

### 3 NOTIFICATION

The Commission de Surveillance du Secteur Financier in Luxembourg has provided the competent authority in the United Kingdom with a certificate of approval attesting that the Base Prospectus has been drawn up in accordance with the Prospectus Directive.

### 4 INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE

A commission can be paid by Natixis to a third party. This commission can be paid either by an up- front fee or/and a running commission. Further details of the commission element are available upon request.

The purchaser or, if applicable, introducing broker of these securities acknowledges and agrees that it shall fully disclose to its clients the existence, nature and amount of any commission or fee paid or payable to it by Natixis (including, if applicable, by way of discount) as required in accordance with laws and regulations applicable to it, including any legislation, regulation and/or rule implementing the Markets in Financial Instrument Directive (2004/39/EC) (MiFID), or as otherwise may apply in any non-EEA jurisdictions.

### 5 REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

- |                                 |  |
|---------------------------------|--|
| (i) Reasons for the offer:      | See " <i>Use of Proceeds</i> " section in the Base Prospectus  |
| (ii) Estimated net proceeds:    | The net proceeds of the issue of the Notes will be 100 per cent. of the Aggregate Nominal Amount of Notes admitted to trading. |
| (iii) Estimated total expenses: | Except the listing fees estimate and the Index license fees, no other expenses can be determined as of the Issue Date.         |

### 6 YIELD

- |                      |                |
|----------------------|----------------|
| Indication of yield: | Not Applicable |
|----------------------|----------------|

### 7 HISTORIC INTEREST RATES

Not Applicable

## 8 INFORMATION CONCERNING THE UNDERLYING

The exercise price or the final reference price of the underlying: See Annex hereto

An indication where information about the past and the further performance of the underlying and its volatility can be obtained: Investors may acquire information (including but without limitation past and future performance of the Underlying) as they deem necessary from the relevant Bloomberg Page (reference available in the table included in definition of “Selection” set forth in annex hereto).

Where the underlying is a security: Not Applicable

(i) the name of the issuer of the security: Not Applicable

(ii) the ISIN (International Security Identification Number) or other such security identification code: Not Applicable

Where the underlying is an index: Applicable

(i) the name of the index: See table included in definition of “Selection” set forth in Annex hereto

(ii) if the index is not composed by the Issuer, where information about the index can be obtained: See table included in definition of “Selection” set forth in Annex hereto

Where the underlying is an interest rate, a description of the interest rate: Not Applicable

## 9 PLACING AND UNDERWRITING

Name and address of the co-ordinator(s) of the global offer and of single parts of the offer: **Mariana UFP LLP, 100 Cannon Street, London EC4N 6EU, United Kingdom**

Name and address of any paying agents and depositary agents in each country (in addition to the Principal Paying Agent): Not Applicable

Names and addresses of entities agreeing to underwrite the issue on a firm commitment basis, and entities agreeing to place the issue without a firm commitment or under “best efforts” arrangements: Not Applicable

When the underwriting agreement has been or will be reached: Not Applicable

Prohibition of Sales to EEA Retail Investors: Not Applicable

## 10 OPERATIONAL INFORMATION

Intended be held in a manner which would allow Eurosystem eligibility: No. Whilst the designation is specified as “no” at the date of these Final Terms, should the Eurosystem

eligibility criteria be amended in the future such that the Notes are capable of meeting them the Notes may then be deposited with one of the ICSDs as common safekeeper. Note that this does not necessarily mean that the Notes will then be recognised as eligible collateral for Eurosystem monetary policy and intra day credit operations by the Eurosystem at any time during their life. Such recognition will depend upon the ECB being satisfied that Eurosystem eligibility criteria have been met.

|  |                                  |
|--|----------------------------------|
| ISIN Code:   | XS1513322930                     |
| Common Code:   | 151332293                        |
| Depositories:  |                                  |
| (i) Euroclear France to act as Central Depository:   | No                               |
| (ii) Common Depository for Euroclear and Clearstream, Luxembourg:  | Yes                              |
| Any clearing system(s) other than Euroclear and Clearstream, Luxembourg and the relevant identification number(s): | Not Applicable                   |
| Delivery:  | Delivery against payment         |
| Names and addresses of additional Agents appointed in respect of the Notes (if any):                               | See paragraph 61 of Part A above |

## 11 POST-ISSUANCE INFORMATION CONCERNING THE UNDERLYING

The Issuer will not provide any information relating to the underlying.

## 12 INDEX SPONSOR DISCLAIMER

### **In respect of the FTSE 100® Index:**

The Notes are not in any way sponsored, endorsed, sold or promoted by FTSE International Limited (“FTSE”) or the London Stock Exchange Group companies (“LSEG”) (together the “Licensor Parties”) and none of the Licensor Parties make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to (i) the results to be obtained from the use of the FTSE 100 Index (the “Index”) (upon which the Notes are based), (ii) the figure at which the Index is said to stand at any particular time on any particular day or otherwise, or (iii) the suitability of the Index for the purpose to which it is being put in connection with the Notes. None of the Licensor Parties have provided or will provide any financial or investment advice or recommendation in relation to the Index to the Issuer or to its clients. The Index is calculated by FTSE or its agent. None of the Licensor Parties shall be (a) liable (whether in negligence or otherwise) to any person for any error in the Index or (b) under any obligation to advise any person of any error therein.

All rights in the Index vest in FTSE. “FTSE®” is a trade mark of LSEG and is used by FTSE under license.

# ANNEX TO THE FINAL TERMS IN RELATION TO THE ADDITIONAL TERMS AND CONDITIONS OF THE NOTES

The information set out in this Annex consolidates information already referred to in the Additional Terms and Conditions and is included to aid comprehensibility of the product.

1. Provisions applicable to Structured Notes (with the exception of Rate Linked Notes, Currency Linked Notes, Credit Linked Notes, Inflation Linked Notes and Hybrid Structured Notes) relating to formulae for the calculation of Interest, Final Redemption Amount and/or Optional Redemption Amount and/or Automatic Early Redemption Amount:

## 1.1 Common Definitions

### Valuation Dates / Automatic Early Redemption Valuation Dates:

| t  | Valuation Date / Automatic Early Redemption Valuation Dates |
|----|---|
| 1  | 21 August 2017  |
| 2  | 22 August 2017  |
| 3  | 23 August 2017  |
| 4  | 24 August 2017  |
| 5  | 25 August 2017  |
| 6  | 28 August 2017  |
| 7  | 29 August 2017  |
| 8  | 30 August 2017  |
| 9  | 31 August 2017  |
| 10 | 01 September 2017   |
| 11 | 04 September 2017   |
| 12 | 05 September 2017   |
| 13 | 06 September 2017   |
| 14 | 07 September 2017   |
| 15 | 08 September 2017   |
| 16 | 11 September 2017   |
| 17 | 12 September 2017   |
| 18 | 13 September 2017   |
| 19 | 14 September 2017   |
| 20 | 15 September 2017   |
| 21 | 18 September 2017   |
| 22 | 19 September 2017   |
| 23 | 20 September 2017   |
| 24 | 21 September 2017   |
| 25 | 22 September 2017   |
| 26 | 25 September 2017   |
| 27 | 26 September 2017   |
| 28 | 27 September 2017   |
| 29 | 28 September 2017   |
| 30 | 29 September 2017   |
| 31 | 02 October 2017   |
| 32 | 03 October 2017   |
| 33 | 04 October 2017   |
| 34 | 05 October 2017   |

|    |                  |
|----|------------------|
| 35 | 06 October 2017  |
| 36 | 09 October 2017  |
| 37 | 10 October 2017  |
| 38 | 11 October 2017  |
| 39 | 12 October 2017  |
| 40 | 13 October 2017  |
| 41 | 16 October 2017  |
| 42 | 17 October 2017  |
| 43 | 18 October 2017  |
| 44 | 19 October 2017  |
| 45 | 20 October 2017  |
| 46 | 23 October 2017  |
| 47 | 24 October 2017  |
| 48 | 25 October 2017  |
| 49 | 26 October 2017  |
| 50 | 27 October 2017  |
| 51 | 30 October 2017  |
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**Payment Dates / Automatic Early Redemption Dates :**

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| 1        | 27 November 2017                                       |
| 2        | 27 November 2017                                       |
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**Observation Dates** : Not Applicable

**Selection** means :

| i | Underlying | Bloomberg Code | Weighting | Type                  | Index Sponsor              |
|---|------------|----------------|-----------|-----------------------|----------------------------|
| 1 | FTSE 100 ® | UKX            | 100 %     | Single Exchange Index | FTSE International Limited |

**Reference Price** means Initial Level:

| i | Reference Price   |
|---|---|
| 1 | See definition of Initial Level in Condition 18 of the Issuer's Base Prospectus |

**Memory Effect** : Not Applicable

**Price** means Final Level

**Average Observation Dates Set** means Not Applicable

**Lookback Observation Dates Set** means Not Applicable

**Observation Dates Set 1** means Not Applicable

**Observation Dates Set 2** means Not Applicable

**Actuarial Observation Dates Set** means Not Applicable

**Price Observation Dates Set** means Not Applicable

### **Calculation Formulae: Phoenix**

**Elements for calculation of the Coupon:**

**Coupon<sub>1</sub>(t)** = 0%, for all Valuation Dates.

**Coupon<sub>2</sub>(t)** means, for each Valuation Date indexed "t", "t" ranging from 1 to 2558:

| t  | Coupon <sub>2</sub> (t) |
|----|-------------------------|
| 1  | 0.025000%               |
| 2  | 0.025000%               |
| 3  | 0.025000%               |
| 4  | 0.025000%               |
| 5  | 0.025000%               |
| 6  | 0.025000%               |
| 7  | 0.025000%               |
| 8  | 0.025000%               |
| 9  | 0.025000%               |
| 10 | 0.025000%               |
| 11 | 0.025000%               |
| 12 | 0.025000%               |

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| 13 | 0.025000% |
| 14 | 0.025000% |
| 15 | 0.025000% |
| 16 | 0.025000% |
| 17 | 0.025000% |
| 18 | 0.025000% |
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| 53 | 0.025000% |
| 54 | 0.025000% |
| 55 | 0.025000% |

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| 56 | 0.025000% |
| 57 | 0.025000% |
| 58 | 0.025000% |
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| 62 | 0.025000% |
| 63 | 0.025000% |
| 64 | 0.025000% |
| 65 | 0.025000% |
| 66 | 0.025000% |
| 67 | 0.026613% |
| 68 | 0.026613% |
| 69 | 0.026613% |
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| 77 | 0.026613% |
| 78 | 0.026613% |
| 79 | 0.026613% |
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| 2558 | 0.025000% |

$H(t) = 75\%$  for all Valuation Dates.

**BasketPerf<sub>1</sub>(t)** means, for each Valuation Date indexed “t”, “t” ranging from 1 to 2558, the **Local Performance** formula.

The **Local Performance** formula means, for each Valuation Date indexed “t”, “t” ranging from 1 to 2558, the **Weighted** formula.

In each **Weighted** formula, **IndivPerf(i,t)** means, for each Valuation Date indexed “t”, “t” ranging from 1 to 2558, the **European Individual Performance** formula.

In each **European Individual Performance** formula, **Price(i, t)** means, for each Valuation Date indexed “t”, “t” ranging from 1 to 2558, the **Price** of the Underlying indexed “i”, “i” ranging from 1 to 1, on this Valuation Date.

**Elements for calculation of the Automatic Early Redemption Amount:**

**R(t)** means, for each Valuation Date indexed “t”, “t” ranging from 1 to 2558 :

| <b>t</b> | <b>R(t)</b>    |
|----------|----------------|
| 1        | Not Applicable |
| 2        | Not Applicable |
| 3        | Not Applicable |
| 4        | Not Applicable |
| 5        | Not Applicable |
| 6        | Not Applicable |
| 7        | Not Applicable |
| 8        | Not Applicable |
| 9        | Not Applicable |
| 10       | Not Applicable |
| 11       | Not Applicable |
| 12       | Not Applicable |
| 13       | Not Applicable |
| 14       | Not Applicable |
| 15       | Not Applicable |
| 16       | Not Applicable |
| 17       | Not Applicable |
| 18       | Not Applicable |
| 19       | Not Applicable |
| 20       | Not Applicable |
| 21       | Not Applicable |
| 22       | Not Applicable |
| 23       | Not Applicable |
| 24       | Not Applicable |
| 25       | Not Applicable |
| 26       | Not Applicable |
| 27       | Not Applicable |
| 28       | Not Applicable |
| 29       | Not Applicable |
| 30       | Not Applicable |
| 31       | Not Applicable |
| 32       | Not Applicable |
| 33       | Not Applicable |
| 34       | Not Applicable |
| 35       | Not Applicable |
| 36       | Not Applicable |
| 37       | Not Applicable |
| 38       | Not Applicable |

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| 39 | Not Applicable |
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| 41 | Not Applicable |
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| 47 | Not Applicable |
| 48 | Not Applicable |
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| 50 | Not Applicable |
| 51 | Not Applicable |
| 52 | Not Applicable |
| 53 | Not Applicable |
| 54 | Not Applicable |
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| 56 | Not Applicable |
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| 60 | Not Applicable |
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| 63 | Not Applicable |
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| 67 | Not Applicable |
| 68 | Not Applicable |
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| 88  | Not Applicable |
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| 93  | Not Applicable |
| 94  | Not Applicable |
| 95  | Not Applicable |
| 96  | Not Applicable |
| 97  | Not Applicable |
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| 99  | Not Applicable |
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| 101 | Not Applicable |
| 102 | Not Applicable |
| 103 | Not Applicable |
| 104 | Not Applicable |
| 105 | Not Applicable |
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| 110 | Not Applicable |
| 111 | Not Applicable |
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| 254 | Not Applicable |
| 255 | 110.00%        |
| 256 | Not Applicable |
| 257 | Not Applicable |
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| 260 | Not Applicable |
| 261 | Not Applicable |
| 262 | Not Applicable |
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| 1089 | Not Applicable |
| 1090 | Not Applicable |
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| 1110 | Not Applicable |
| 1111 | Not Applicable |
| 1112 | Not Applicable |
| 1113 | Not Applicable |

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| 1149 | Not Applicable |
| 1150 | Not Applicable |
| 1151 | Not Applicable |
| 1152 | Not Applicable |
| 1153 | 110.00%        |
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| 1156 | Not Applicable |

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| 1199 | Not Applicable |

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| 1214 | 110.00%        |
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| 1280 | 110.00%        |
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| 1340 | Not Applicable |
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| 1346 | 110.00%        |
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| 1411 | 110.00%        |
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| 1471 | 110.00%        |
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| 1537 | 110.00%        |
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| 1600 | Not Applicable |
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| 1602 | Not Applicable |
| 1603 | 110.00%        |
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| 1665 | 110.00%        |
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| 1727 | 110.00%        |
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| 1792 | 110.00%        |
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| 1857 | 110.00%        |
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| 1878 | Not Applicable |
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| 1920 | 110.00%        |
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| 1981 | 110.00%        |
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| 2046 | 110.00%        |
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| 2110 | Not Applicable |
| 2111 | Not Applicable |
| 2112 | 110.00%        |
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| 2119 | Not Applicable |
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| 2175 | 110.00%        |
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| 2230 | Not Applicable |
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| 2232 | Not Applicable |
| 2233 | Not Applicable |
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| 2235 | 110.00%        |
| 2236 | Not Applicable |
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| 2241 | Not Applicable |
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| 2244 | Not Applicable |
| 2245 | Not Applicable |
| 2246 | Not Applicable |
| 2247 | Not Applicable |
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| 2250 | Not Applicable |
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| 2252 | Not Applicable |
| 2253 | Not Applicable |
| 2254 | Not Applicable |
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| 2259 | Not Applicable |
| 2260 | Not Applicable |
| 2261 | Not Applicable |
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| 2263 | Not Applicable |
| 2264 | Not Applicable |
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| 2270 | Not Applicable |
| 2271 | Not Applicable |
| 2272 | Not Applicable |
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| 2280 | Not Applicable |
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| 2283 | Not Applicable |
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| 2292 | Not Applicable |
| 2293 | Not Applicable |
| 2294 | Not Applicable |
| 2295 | Not Applicable |
| 2296 | Not Applicable |
| 2297 | Not Applicable |
| 2298 | Not Applicable |
| 2299 | Not Applicable |
| 2300 | Not Applicable |
| 2301 | 110.00%        |
| 2302 | Not Applicable |
| 2303 | Not Applicable |
| 2304 | Not Applicable |
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| 2340 | Not Applicable |
| 2341 | Not Applicable |
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| 2351 | Not Applicable |
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| 2355 | Not Applicable |
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| 2361 | Not Applicable |
| 2362 | Not Applicable |
| 2363 | Not Applicable |
| 2364 | Not Applicable |
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| 2367 | 110.00%        |
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| 2371 | Not Applicable |
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| 2380 | Not Applicable |
| 2381 | Not Applicable |
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| 2404 | Not Applicable |
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| 2431 | 110.00%        |
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| 2444 | Not Applicable |
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| 2447 | Not Applicable |
| 2448 | Not Applicable |
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| 2490 | Not Applicable |
| 2491 | Not Applicable |
| 2492 | 110.00%        |
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| 2501 | Not Applicable |
| 2502 | Not Applicable |
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| 2504 | Not Applicable |
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| 2557 | Not Applicable |
| 2558 | Not Applicable |

**BasketPerf<sub>2</sub>(t)** = BasketPerf<sub>1</sub>(t), for all Valuation Dates.

**Coupon<sub>3</sub>(t)** means 0.00% for all Valuation Dates

**H<sub>2</sub>(t)** is Not Applicable.

**BasketPerf<sub>3</sub>(t)** = BasketPerf<sub>1</sub>(t), for all Valuation Dates.

**Elements for calculation of the Final Redemption Amount:**

**Coupon<sub>4</sub>** means 0%

**Coupon<sub>5</sub>** means 0%

**H<sub>3</sub>** is Not Applicable.

**G** means 100%

**G<sub>5</sub>** means 0%.

**Cap** is Not Applicable

**Cap<sub>5</sub>** is Not Applicable

**Floor** means 0%.

**Floor<sub>5</sub>** is Not Applicable

**K** means 100%.

**K<sub>5</sub>** is Not Applicable

**B** means 60%

**BasketPerf<sub>4</sub>(T)** = BasketPerf<sub>1</sub>(t=2558)

**BasketPerf<sub>5</sub>(T)** = BasketPerf<sub>1</sub>(t=2558)

**BasketPerf<sub>6</sub>(T)** = BasketPerf<sub>1</sub>(t=2558)

**BasketPerf<sub>7</sub>(T)** = BasketPerf<sub>1</sub>(t=2558)

## ISSUE SPECIFIC SUMMARY

### Section A – Introduction and warnings

| Element |  |   |
|---------|--|---|
| A.1     | General disclaimer regarding the Summary | <p>Warning that:</p> <ul style="list-style-type: none"> <li>• this summary should be read as an introduction to the Base Prospectus;</li> <li>• any decision to invest in the securities should be based on consideration of the Base Prospectus taken as a whole by the investor;</li> <li>• where a claim relating to the information contained in the Base Prospectus is brought before a court, the plaintiff investor might, under the national legislation of the Member States, have to bear the costs of translating the prospectus before the legal proceedings are initiated; and</li> <li>• civil liability attaches only to the Issuer [or the Guarantor] who have tabled the summary including any translation thereof, but only if the summary is misleading, inaccurate or inconsistent when read together with the other parts of the prospectus or it does not provide, when read together with the other parts of the prospectus, key information in order to aid investors when considering whether to invest in such securities.</li> </ul>   |
| A.2     | Consent to use the Base Prospectus       | <p>Subject to the conditions set out below, the Issuer consents to the use of this Base Prospectus in connection with an offer in circumstances where there is no exemption from the obligation under the Prospectus Directive to publish a prospectus (a <b>Public Offer</b>) of Notes by the managers and <b>Mariana UFP LLP, 100 Cannon Street, London EC4N 6EU, United Kingdom.</b></p> <p>The Issuer's consent referred to above is given for Public Offers of Notes during the period beginning at 10.00 a.m. (GMT) on 5 July 2017 and ending at 4.30 p.m. (GMT) on 18 August 2017 (the <b>Offer Period</b>).</p> <p>The conditions to the Issuer's consent are that such consent (a) is only valid during the Offer Period; (b) only extends to the use of this Base Prospectus to make Public Offers of the relevant Tranche of Notes in United Kingdom.</p> <p><b>AN INVESTOR INTENDING TO ACQUIRE OR ACQUIRING ANY NOTES IN A PUBLIC OFFER FROM AN AUTHORISED OFFEROR WILL DO SO, AND OFFERS AND SALES OF SUCH NOTES TO AN INVESTOR BY SUCH AUTHORISED OFFEROR WILL BE MADE, IN ACCORDANCE WITH ANY TERMS AND OTHER ARRANGEMENTS IN PLACE BETWEEN SUCH AUTHORISED OFFEROR AND SUCH INVESTOR INCLUDING AS TO PRICE, ALLOCATIONS AND SETTLEMENT ARRANGEMENTS. AUTHORISED OFFERORS WILL PROVIDE INFORMATION ON THE TERMS AND CONDITIONS OF THE OFFER TO INVESTORS THROUGH OUT THE OFFER PERIOD. THE INVESTOR MUST LOOK TO THE AUTHORISED OFFEROR AT THE TIME OF SUCH OFFER FOR THE</b></p> |

| Element |  |   |
|---------|--|---|
|         |  | <b>PROVISION OF SUCH INFORMATION AND THE AUTHORISED OFFEROR WILL BE RESPONSIBLE FOR SUCH INFORMATION.</b> |

**Section B – Issuer**

| Element | Title   |   |
|---------|---|---|
| B.1     | Legal and commercial name of the Issuer                     | Natixis Structured Issuance SA is the legal name. Natixis Structured Issuance is the commercial name.   |
| B.2     | Domicile/ legal form/ legislation/ country of incorporation | Natixis Structured Issuance SA is domiciled at 51, avenue JF Kennedy, L-1855 Luxembourg. It is incorporated in and operates under the laws of the Grand Duchy of Luxembourg (Luxembourg) as a <i>société anonyme</i> (public limited liability company).  |
| B.4b    | Trend information   | Not Applicable – There are no known trends, uncertainties, demands, commitments or events that are reasonably likely to have a material effect on the prospects of Natixis Structured Issuance SA for its current financial year.   |
| B.5     | Description of the Group                                    | <p>Natixis Structured Issuance SA is a wholly owned indirect subsidiary of NATIXIS.</p> <p>With effect as of 31 July 2009 (non-inclusive), NATIXIS was affiliated with BPCE, the central body for the new banking group formed by the combination of Groupe Banque Populaire and Groupe Caisse d'Epargne, which closed on 31 July 2009. This affiliation with BPCE is governed by article L.511-30 of the French Monetary and Financial Code (<i>Code Monétaire et Financier</i>).</p> <p>As central body and pursuant to article L. 511-31 of the French Monetary and Financial Code, BPCE is responsible for guaranteeing the liquidity and solvency of NATIXIS.</p> <p>BPCE is the main shareholder of NATIXIS and, as such, exercises the responsibilities laid out by banking regulations.</p> |
| B.9     | Profit forecast or estimate                                 | Not Applicable – No profit forecasts or estimates have been made in the Base Prospectus.  |
| B.10    | Audit report qualifications                                 | Not Applicable - No qualifications are contained in any audit report included in the Base Prospectus.   |
| B.12    | Selected historical key financial information               | <p>As of 31 December 2016, Natixis Structured Issuance SA total assets were € 4,400,634,502.36. The profit of Natixis Structured Issuance SA as of 31 December 2016 was € 181,716.38.</p> <p>As of 31 December 2015, Natixis Structured Issuance SA total assets were € 2,680,757,341.05. The profit of Natixis Structured Issuance SA as of 31 December 2015 was € 632,531.84.</p>   |
|         | No material adverse change statement                        | There has been no material adverse change in the prospects of Natixis Structured Issuance SA since 31 December 2016.  |



| Element | Title   |   |
|---------|---|---|
|         | <u>Significant changes in the financial or trading position</u> | Not applicable. There has been no significant change in the financial or trading position of Natixis Structured Issuance SA since 31 December 2016.   |
| B.13    | Events impacting the Issuer's solvency                          | Not Applicable – There are no recent events particular to Natixis Structured Issuance SA which are to a material extent relevant to the evaluation of Natixis Structured Issuance SA's solvency.  |
| B.14    | Dependence upon other group entities                            | Natixis Structured Issuance SA is a wholly owned indirect subsidiary of NATIXIS. It is dependent upon its owner NATIXIS.  |
| B.15    | Principal activities  | The principal activities of Natixis Structured Issuance SA are, <i>inter alia</i> , to acquire, deal with and/or provide finance in the form of loans, options, derivatives and other financial assets and financial instruments in any form and of any nature, to obtain funding by the issue of Notes or other financial instruments and to enter into agreements and transactions in connection thereto.   |
| B.16    | Controlling shareholders  | Natixis Structured Issuance SA is a wholly owned indirect subsidiary of NATIXIS. Natixis Structured Issuance SA is 100% owned by Natixis Trust, which in turn is owned by NATIXIS. BPCE is the main shareholder of NATIXIS and, as such, exercises the responsibilities laid out by banking regulations. As at 31 December 2016, BPCE held 71% of the share capital of NATIXIS.   |
| B.17    | Credit ratings  | Not applicable, Natixis Structured Issuance SA and its debt securities are not rated.   |
| B.18    | Description of the Guarantee                                    | <p>NATIXIS has granted certain undertakings for the benefit of the holders of certain financial instruments (which expression includes Notes, which term shall include Certificates issued under the Programme) of Natixis Structured Issuance SA in an irrevocable and unconditional guarantee dated 23 January 2014 (the NATIXIS Guarantee).</p> <p>NATIXIS therefore irrevocably and unconditionally guarantees to the holder of each such Note due payment of all sums expressed to be payable by Natixis Structured Issuance SA under the Notes upon demand from the relevant holder of such Notes in accordance with the provisions of the NATIXIS Guarantee.</p> |
| B.19    | NATIXIS as Guarantor  | The Notes will benefit from the NATIXIS Guarantee.  |

## Section B –Guarantor

| Element   | Title   |  |
|-----------|---|--|
| B.19/B.1  | Legal and commercial name of the Guarantor                  | NATIXIS  |
| B.19/B.2  | Domicile/ legal form/ legislation/ country of incorporation | NATIXIS is domiciled at 30, avenue Pierre Mendes-France, 75013 Paris, France. It is incorporated in and operates under the laws of France as a public limited liability company ( <i>société anonyme à Conseil d'Administration</i> ).   |
| B.19/B.4b | Trend information   | <p>The global economic outlook promises to remain mediocre for both 2016 and 2017, with an economic downturn in Europe and especially France (return of inflation, slowdown in consumer spending, profit erosion for companies with energy-intensive production lines) liable to have repercussions on provisions for credit losses and adversely affect Natixis' capital adequacy.</p> <p>On 3 March 2017, NATIXIS' share capital was increased to €5.019.776.380,80 divided into 3.137.360.238 fully paid up shares of €1,60 euro each.</p>  |
| B.19/B.5  | Description of the Group                                    | <p>With effect as of 31 July 2009 (non inclusive), NATIXIS was affiliated with BPCE, the central body for the new banking group formed by the combination of Groupe Banque Populaire and Groupe Caisse d'Epargne, which closed on 31 July 2009. This affiliation with BPCE is governed by article L.511-30 of the French <i>Code Monétaire et Financier</i> (Monetary and Financial Code).</p> <p>As central body and pursuant to article L. 511-31 of the French <i>Code Monétaire et Financier</i>, BPCE is responsible for guaranteeing the liquidity and solvency of NATIXIS.</p> <p>BPCE is the main shareholder of NATIXIS and, as such, exercises the responsibilities laid out by banking regulations.</p> |
| B.19/B.9  | Profit forecast or estimate                                 | Not Applicable – No profit forecasts or estimates have been made in the Base Prospectus.   |
| B.19/B.10 | Audit report qualifications                                 | Not Applicable – No qualifications are contained in any audit report included in the Base Prospectus.  |

| Element   | Title  |  |
|-----------|--|--|
| B.19/B.12 | Selected historical key financial information            | <p>As at 31 March 2017, NATIXIS' total assets were €€ 508.9. As at 31 March 2017, NATIXIS' net revenues were € 2,347 million, its gross operating income was € 576 million and its net income (group share) was €280 million.</p> <p>The financial information in the above paragraph is unaudited and is extracted from NATIXIS' press release published on 9 May 2017 relating to the unaudited financial information of NATIXIS for the first quarter ended 31 March 2017.</p> <p>As at 31 March 2016, NATIXIS' net revenues were €2,083 million, its gross operating income was €478million and its net income (group share) was €213 million.</p> <p>As at 31 December 2016, NATIXIS' total assets were €527.8 billion. NATIXIS' net revenue for the year ended 31 December 2016 was €8,718 million, its gross operating income was €2,480 million and its net income (group share) was €1,374 million.</p> <p>As at 31 December 2015, NATIXIS' total assets were €500.3 billion. NATIXIS' net revenue for the year ended 31 December 2015 was €8,704 million, its gross operating income was €2,749 million and its net income (group share) was €1,344 million.</p> |
|           | No material adverse change statement                     | There has been no material adverse change in the prospects of NATIXIS and/or its subsidiaries taken as a whole (the Group) since 31 December 2016.   |
|           | Significant changes in the financial or trading position | Not Applicable. There has been no significant change in the financial or trading position of the Group since 31 March 2017.  |
| B.19/B.13 | Events impacting the Guarantor's solvency                | Not applicable – there are no recent events particular to NATIXIS which are to a material extent relevant to the evaluation of NATIXIS's solvency.   |
| B.19/B.14 | Dependence upon other group entities                     | <p>Please see Elements B.19/B.5 above and B.19/B.16 below.</p> <p>Not applicable - NATIXIS is not dependent on other group entities.</p>   |
| B.19/B.15 | Principal activities                                     | <p>NATIXIS is the corporate, investment management and financial services arm of Groupe BPCE, which is second in terms of market share in France (<i>source: Banque de France</i>).</p> <p>NATIXIS has a number of areas of first-rank expertise in three core businesses:</p> <ul style="list-style-type: none"> <li>• corporate and investment banking;</li> <li>• investment solutions (asset management, insurance, private banking, private equity); and</li> <li>• specialised financial services.</li> </ul> <p>NATIXIS has a long-lasting commitment to its own client base of companies, financial institutions and institutional investors as well as the client base of individuals, professionals and small and medium-size businesses of Groupe BPCE retail banking networks (<i>Caisse d'Epargne and Banque Populaire</i>).</p>  |

| Element   | Title                    |   |
|-----------|--------------------------|---|
| B.19/B.16 | Controlling shareholders | <p>BPCE is the main shareholder of NATIXIS and, as such, exercises the responsibilities laid out by banking regulations.</p> <p>As at 31 December 2016, BPCE held 71% of the share capital of NATIXIS.</p>  |
| B.19/B.17 | Credit ratings           | <p>The long term senior unsecured debt of NATIXIS is rated A2 (stable) by Moody's Investors Inc. (Moody's), A (stable) by Standard and Poor's Ratings Services (S&amp;P) and A (stable) by Fitch Ratings Ltd. (Fitch).</p> <p>Each of Moody's, S&amp;P and Fitch is established in the European Community and is registered under Regulation (EC) No 1060/2009 (as amended) (the CRA Regulation).</p> <p>The European Securities and Markets Authority publishes on its website (<a href="http://www.esma.europa.eu/page/List-registered-and-certified-CRAs">www.esma.europa.eu/page/List-registered-and-certified-CRAs</a>) a list of credit rating agencies registered in accordance with the CRA Regulation. That list is updated within five working days following the adoption of a decision under Article 16, 17 or 20 CRA Regulation. The European Commission shall publish that updated list in the Official Journal of the European Union within 30 days following such update.</p> |

## Section C – Securities

| Element | Title   |  |
|---------|---|--|
| C.1     | Type and Class of Notes/ISIN  | <p>The notes (Notes) described in this section are debt securities with a denomination of less than €100,000 (or its equivalent in any other currency).</p> <p>The Notes are Structured Notes.</p> <p>Series Number: 3356</p> <p>Tranche Number: 1</p> <p>International Securities Identification Number (ISIN): XS1513322930</p> <p>Common Code: 151332293</p>  |
| C.2     | Currency  | The currency of this Series of Notes is British pound (“ <b>GBP</b> ”).  |
| C.5     | Restrictions on transferability   | <p>The free transfer of the Notes is subject to the selling restrictions of the United States, the European Economic Area (including the United Kingdom and France), Hong Kong, Japan, Singapore, Taiwan, Switzerland, the Russian Federation, the Cayman Islands, Israel, Guernsey, Jersey, Mauritius, Mexico, Brazil, Chile, Panama, Peru and Uruguay.</p> <p>The Notes and the NATIXIS Guarantee may not be offered, sold, pledged or otherwise transferred except in "offshore transactions" (as such term is defined in Regulation S) or to or for the account or benefit of a Permitted Transferee.</p> <p><b>Permitted Transferee</b> means any person who is not:</p> <p>(a) a U.S. person as defined in Rule 902(k)(1) of Regulation S; or</p> <p>(b) a person who comes within any definition of U.S. person for the purposes of the U.S. Commodity Exchange Act of 1936, as amended (the CEA) or any rule thereunder (a CFTC Rule), guidance or order proposed or issued under the CEA (for the avoidance of doubt, any person who is not a "Non-United States person" as such term is defined under CFTC Rule 4.7(a)(1)(iv), but excluding, for purposes of subsection (D) thereof, the exception for qualified eligible persons who are not "Non-United States persons", shall be considered a U.S. person).</p> <p>Notes held in a clearing system must be transferred in accordance with the rules, procedures and regulations of that clearing system.</p> |
| C.8     | Rights attached to the Notes, including ranking and limitations on those rights | <p><b>Rights attached to the Notes</b></p> <p><b><i>Taxation</i></b></p> <p>All payments in respect of Notes will be made without deduction for or on account of withholding taxes imposed by Luxembourg or France, as applicable. In the event that any such deduction is made, the relevant Issuer will, save in certain limited circumstances, be required to pay additional amounts to cover the amounts so deducted.</p> <p>All payments by NATIXIS in respect of the NATIXIS Guarantee, where applicable, will be made free and clear of French withholding taxes, unless required by law. If NATIXIS is compelled by law to make a deduction for</p>  |

| Element | Title |  |
|---------|-------|--|
|         |       | <p>or on account of French taxes, it shall pay, to the extent not prohibited by French law, additional amounts to the Noteholder to compensate for such deduction, all as described in the NATIXIS Guarantee.</p> <p>All payments in respect of the Notes will be subject in all cases to (i) any withholding or deduction required pursuant to Section 871(m) of the U.S. Internal Revenue Code of 1986 (the Code) (such withholding or deduction, 871(m) Withholding) and (ii) any withholding or deduction required pursuant to an agreement described in Section 1471(b) of the Code or otherwise imposed pursuant to Sections 1471 through 1474 of the Code, any regulations or agreements thereunder, official interpretation thereof, or any law implementing an intergovernmental approach thereto. In addition, in determining the amount of 871(m) Withholding imposed with respect to any amounts to be paid on the Notes, the Issuer shall be entitled to withhold on any “dividend equivalent” (as defined for purposes of Section 871(m) of the Code) at the highest rate applicable to such payments regardless of any exemption from, or reduction in, such withholding otherwise available under applicable law.</p> <p><b><i>Issuer’s Negative Pledge</i></b></p> <p>So long as any of the Notes, and Receipts or Coupons relating to them remains outstanding, the relevant Issuer will not create or permit to subsist any mortgage, pledge, lien or other form of encumbrance or security interest upon the whole or any part of its undertaking, assets or revenues, present or future, to secure any Relevant Debt (as defined below) or any guarantee of or indemnity by such Issuer in respect of any Relevant Debt, unless at the same time or prior thereto the relevant Issuer’s obligations under the Notes, Receipts or Coupons (A) are secured equally and rateably therewith, or (B) have the benefit of such other security, guarantee, indemnity or other arrangement as shall be approved by an Extraordinary Resolution of the Noteholders.</p> <p><b><i>Relevant Debt</i></b> means present or future indebtedness in the form of, or represented by, bonds, notes, debentures, or other securities which are for the time being, or are capable of being, listed or ordinarily dealt in on any stock exchange, over-the-counter market or other securities market.</p> <p><b><i>Events of default</i></b></p> <p>Any Notes may become immediately redeemable by notice by a holder upon the occurrence of certain events (Events of Default) including non-payment and non-performance of the relevant Issuer’s obligations in respect of the Notes and the insolvency or winding up of the relevant Issuer.</p> <p>There are no events of default in respect of NATIXIS in respect of the Notes issued by Natixis Structured Issuance SA or the NATIXIS Guarantee.</p> <p><b><i>Meetings</i></b></p> <p>The terms of the Notes will contain provisions for calling meetings of holders of such Notes to consider matters affecting their interests generally. These provisions permit defined majorities to bind all holders,</p> |

| Element | Title  |  |
|---------|--|--|
|         |  | <p>including holders who did not attend and vote at the relevant meeting and holders who voted in a manner contrary to the majority.</p> <p><b><i>Governing law</i></b></p> <p>The Notes are governed by English law.</p> <p>Ranking of the Notes</p> <p>The obligations of the relevant Issuer under the Notes will constitute unsubordinated and unsecured obligations of such Issuer.</p> <p>Limitation of the rights</p> <p><b><i>Prescription</i></b></p> <p>Claims against the relevant Issuer for payment in respect of the Notes, Receipts and Coupons (which for this purpose shall not include Talons) shall be prescribed and become void unless presented for payment within ten years (in the case of principal) or five years (in the case of interest) from the appropriate Relevant Date in respect of them.</p> |
| C.9     | Interest/Redemption                                    | Not Applicable   |
| C.10    | Derivative component in the interest payments          | Not Applicable   |
| C.11    | Admission to trading on a regulated market             | Application has been made by the Issuer (or on its behalf) for the Notes to be admitted to trading on the regulated market of the <b>Luxembourg Stock Exchange</b> .   |
| C.15    | Any underlying which may affect the value of the Notes | <p>The amount of principal and interest to be paid under the Notes depends on the value of the <b>FTSE 100® Index</b>, (the “<b>Underlying Reference(s)</b>”), which thereby affects the value of the investment.</p> <p>The value of the investment is affected by the performance of the “Underlying Reference”. Please also refer to Element C.18 and C.20.</p>   |
| C.16    | Maturity Date  | The Maturity Date of the Notes is <b>25 August 2027</b> .  |
| C.17    | Settlement procedure                                   | The Series of Notes is cash settled.   |

| Element | Title                           |   |
|---------|---------------------------------|---|
| C.18    | Return on derivative securities | <p>See Element C.8</p> <p>Return on the structured notes will be calculated based on the following payoff formula: <b>Phoenix</b>.</p> <p>The Phoenix may pay a conditional or guaranteed interest amount on each Payment Date. If applicable, Noteholders may benefit from the Memory Effect, which triggers payment of any previously unpaid interest amounts. Automatic early redemption may occur during the term of the Notes.</p> <p>On each Valuation Date indexed "t", an interest amount, paid on the Payment Date indexed "t", unless this Valuation Date falls after the occurrence of an Automatic Early Redemption Event, is calculated in accordance with the following formula:</p> $\begin{aligned} &\text{PhoenixCoupon}(t) \\ &= \text{Denomination} \times [\text{Coupon}_1(t) \\ &\quad + (\text{Coupon}_2(t) - \text{MemoryCoupon}(t)) \\ &\quad \times \text{UpsideCondition}(t)] \end{aligned}$ $\begin{aligned} \text{UpsideCondition}(t) &= 1 \text{ if } \text{BasketPerf}_1(t) \geq H(t) \\ &= 0 \text{ if not} \end{aligned}$ <p>Where:</p> <p><b>Coupon<sub>1</sub>(t)</b> means an interest rate as specified in the Final Terms.</p> <p><b>Coupon<sub>2</sub>(t)</b> means an interest rate as specified in the Final Terms.</p> <p><b>H(t)</b> means the percentage specified in the Final Terms. If "H(t)" is specified as being Not Applicable, then UpsideCondition (t) = 0 in any event.</p> <p><b>BasketPerf<sub>1</sub>(t)</b> means a performance of the Selection of Underlyings on the Valuation Date indexed "t", associated, if needs be with an Observation Dates Set. Its value is calculated using one of the formulae listed in paragraph 1.1 Common Definitions above with regard to the definition of "BasketPerf" as specified in the Final Terms.</p> <p>The Automatic Early Redemption of the Note is triggered on any Valuation Date indexed "t" where:</p> $\text{AutoCallCondition}(t) = 1$ <p>With:</p> $\begin{aligned} \text{AutoCallCondition}(t) &= 1 \text{ if } \text{BasketPerf}_2(t) \geq R(t) \\ &= 0 \text{ if not} \end{aligned}$ <p>where:</p> <p><b>R(t)</b> means the percentage specified in the Final Terms. If "R(t)" is specified as being Not Applicable, then AutoCallCondition(t) = 0 in any event.</p> <p><b>BasketPerf<sub>2</sub>(t)</b> means a performance of the Selection on the Valuation Date indexed "t", associated, if need be, with an Observation Dates Set.</p> |



| Element | Title |   |
|---------|-------|---|
|         |       | <p>Its value is calculated using one of the formulae listed in 1.1 Common Definitions), with regard to the definition of "BasketPerf", as specified in the Final Terms.</p> <p>In this case, the Automatic Early Redemption Amount per Note payable on the Payment Date immediately following the Valuation Date "t" is equal to:</p> $\text{Denomination} \times (100\% + \text{Coupon}_3(t) \times \text{UpsideCondition}_2(t))$ <p>With:</p> $\begin{aligned} \text{UpsideCondition}_2(t) &= 1 \text{ if } \text{BasketPerf}_3(t) \geq H_2(t) \\ &= 0 \text{ if not} \end{aligned}$ <p>Where:</p> <p><b>Coupon<sub>3</sub>(t)</b> means an interest rate as specified in the Final Terms.</p> <p><b>H<sub>2</sub>(t)</b> means the percentage specified in the Final Terms. If "H<sub>2</sub>(t)" is specified as being Not Applicable, then <math>\text{UpsideCondition}_2(t) = 0</math> in any event.</p> <p><b>BasketPerf<sub>3</sub>(t)</b> means a performance of the Selection on the Valuation Date indexed "t", associated, if needs be, with an Observation Dates Set. Its value is calculated using one of the formulae listed in 1.1 Common Definitions, with regard to the definition of "BasketPerf", as specified in the Final Terms.</p> <p>If the Note has never been subject to an Automatic Early Redemption, then the Final Redemption Amount per Note is equal to:</p> $\text{Denomination} \times [100\% + \text{FinalCoupon} - \text{Vanilla} \times \text{DownsideCondition} \times (1 - \text{UpsideCondition}_3)]$ <p>Where:</p> $\text{Vanilla} = G \times \text{Min}(\text{Cap}, \text{Max}((K - \text{BasketPerf}_4(T)), \text{Floor}))$ $\begin{aligned} \text{DownsideCondition} &= 1 \text{ if } \text{BasketPerf}_5(T) < B \\ &= 0 \text{ if not} \end{aligned}$ <p>And</p> $\begin{aligned} \text{FinalCoupon} &= (\text{Coupon}_4 \times (1 - \text{DownsideCondition})) \\ &\quad + (\text{Vanilla}_5 \times \text{UpsideCondition}_3) \end{aligned}$ $\begin{aligned} \text{Vanilla}_5 &= \text{Coupon}_5 + G_5 \\ &\quad \times \text{Min}(\text{Cap}_5, \text{Max}((\text{BasketPerf}_6(T) - K_5), \text{Floor}_5)) \end{aligned}$ $\begin{aligned} \text{UpsideCondition}_3 &= 1 \text{ if } \text{BasketPerf}_7(T) \geq H_3 \\ &= 0 \text{ if not} \end{aligned}$ <p>where:</p> <p><b>Coupon<sub>4</sub></b> means an interest rate as specified in the Final Terms.</p> <p><b>Coupon<sub>5</sub></b> means an interest rate as specified in the Final Terms.</p> <p><b>H<sub>3</sub></b> means the percentage specified in the Final Terms. If H<sub>3</sub> is specified as being Not Applicable, then <math>\text{UpsideCondition}_3 = 0</math> in any event.</p> |

| Element    | Title                                   |   |            |                |            |     |
|------------|---|---|------------|----------------|------------|-----|
|            |   | <p><b>G</b> means the percentage specified in the Final Terms.</p> <p><b>G<sub>5</sub></b> means the percentage specified in the Final Terms.</p> <p><b>Cap</b> means the percentage specified in the Final Terms.</p> <p><b>Cap<sub>5</sub></b> means the percentage specified in the Final Terms.</p> <p><b>Floor</b> means the percentage specified in the Final Terms.</p> <p><b>Floor<sub>5</sub></b> means the percentage specified in the Final Terms.</p> <p><b>K</b> means the percentage specified in the Final Terms.</p> <p><b>K<sub>5</sub></b> means the percentage specified in the Final Terms.</p> <p><b>B</b> means the percentage specified in the Final Terms. If "B" is specified as being Not Applicable, then DownsideCondition = 1 in any event.</p> <p><b>BasketPerf<sub>4</sub>(T), BasketPerf<sub>5</sub>(T), BasketPerf<sub>6</sub>(T), BasketPerf<sub>7</sub>(T)</b> mean performances of the Selection on the last Valuation Date, associated with, if need be, one or several Observation Dates Sets. Each of their respective values is calculated using one of the formulae specified in 1.1 Common Definitions, with regard to the definition of "BasketPerf", as specified in the Final Terms. It should be noted that the formula used to calculate "BasketPerf<sub>i</sub>(T)" may be different from the formula used to calculate "BasketPerf<sub>j</sub>(T)", when the subscript "i" is different from the subscript "j".</p> <p>If Redemption by Physical Delivery is specified as Applicable in the Final Terms, the Notes will be redeemed by Physical Delivery in accordance with the relevant terms specified in paragraphs "Redemption by Physical Delivery" and "Provisions applicable to Physical Delivery Notes" only if the following conditions are met:</p> <p>DownsideCondition = 1 and BasketPerf<sub>4</sub> (T) &lt; K</p> |            |                |            |     |
| C.19       | Final reference price of the underlying | The final reference price of the underlying will be determined in accordance with the valuation mechanics set out in Element C.18 above.  |            |                |            |     |
| C.20       | Underlying                              | <div>The Underlying Reference specified in Element C.15.</div> <table><tr><th>Underlying</th><th>Bloomberg Code</th></tr><tr><td>FTSE 100 ®</td><td>UKX</td></tr></table>   | Underlying | Bloomberg Code | FTSE 100 ® | UKX |
| Underlying | Bloomberg Code                          |   |            |                |            |     |
| FTSE 100 ® | UKX                                     |   |            |                |            |     |

## Section D – Risks

| Element | Title                          |   |
|---------|--------------------------------|---|
| D.2     | Key risks regarding the Issuer | <p>The significant risks relating to Natixis Structured Issuance SA include:</p> <ul style="list-style-type: none"> <li>• the Notes constitute general and unsecured contractual obligations of the Issuer which will rank equally with all other unsecured contractual obligations of the Issuer;</li> <li>• any purchaser of the Notes has to rely upon the creditworthiness of the Issuer and no other person (subject to the NATIXIS Guarantee) as an investor has no rights in relation to the relevant Underlying;</li> <li>• potential conflicts of interest may arise between the interests of the Issuer and the interests of its counterparties, partners, share-holders or subsidiaries or affiliated companies of the Issuer;</li> <li>• potential conflicts of interest may arise between the interests of the Issuer and the interests of the Dealers;</li> <li>• the Issuer is exposed to the creditworthiness of its counterparties;</li> <li>• unforeseen events can lead to an abrupt interruption of the Issuer's communications and information systems. The occurrence of any failures or interruptions could have a material adverse effect on the Issuer's financial condition and results of operations;</li> <li>• any failure or interruption or breach in security of the communications and information systems could result in failures or interruptions in the Issuer's organisation systems which could have a material adverse effect on the Issuer's financial condition and results of operations; and</li> <li>• as the Issuer is incorporated and has its centre of main interests in Luxembourg, insolvency proceedings with respect to the Issuer may proceed under, and be governed by, Luxembourg insolvency laws. The insolvency laws of Luxembourg may not be as favourable to investors' interests as those of other jurisdictions with which investors may be familiar and may limit the ability of Noteholders to enforce the terms of the Notes. Insolvency proceedings may have a material adverse effect on the Issuer's business and assets and its obligations under the Notes as Issuer.</li> </ul> <p>The significant risks relating to NATIXIS include:</p> <p>The significant risks relating to the macroeconomic environment and financial crisis include:</p> <ul style="list-style-type: none"> <li>• adverse market or economic conditions may cause a decrease in the net banking income, profitability and</li> </ul> |

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|  |  | <p>financial position of NATIXIS;</p> <ul style="list-style-type: none"> <li>the possible strengthening of regulations applicable to the financial sector, dictated by the financial crisis, could give rise to the introduction of new compliance restrictions;</li> <li>conditions in the financial markets, particularly the primary and secondary debt markets, may have a significant negative effect upon NATIXIS; and</li> <li>NATIXIS has suffered significant losses, and may continue to suffer losses, on its portfolio of assets affected by the financial crisis.</li> </ul> <p>The significant risks with regard to the structure of NATIXIS include:</p> <ul style="list-style-type: none"> <li>NATIXIS' principal shareholder has a significant influence over certain corporate actions;</li> <li>the risk management policies and procedures of NATIXIS are subject to the approval and control of BPCE; and</li> <li>NATIXIS' refinancing is through BPCE.</li> </ul> <p>The significant risks with regard to the structure of NATIXIS' operations and the banking sector include:</p> <ul style="list-style-type: none"> <li>NATIXIS is exposed to several categories of risk inherent to banking operations;</li> <li>credit risk;</li> <li>market, liquidity and financing risk;</li> <li>operational risks;</li> <li>insurance risk;</li> <li>NATIXIS might not be able to implement its new corporate and business strategy as effectively as it intends;</li> <li>any substantial increase in provisions or loss in excess of the previously recorded level of provisions could adversely affect NATIXIS' operating income or financial position;</li> <li>NATIXIS' ability to attract and retain qualified employees is critical to the success of its business and failure to do so may materially affect its performance;</li> <li>future events may be different than those reflected in the assumption used by the management in the preparation of NATIXIS' financial statements, which may cause unexpected losses in the future;</li> <li>market fluctuations and volatility may expose NATIXIS to the risk of losses in relation to its trading and</li> </ul> |
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|  |  | <p>investment operations;</p> <ul style="list-style-type: none"> <li>• NATIXIS may generate lower revenues from brokerage and other commission and fee-based businesses during market downturns;</li> <li>• significant interest rate changes could adversely affect NATIXIS' net banking income or profitability;</li> <li>• changes in exchange rates can significantly affect NATIXIS' results;</li> <li>• any interruption or failure of NATIXIS' information systems, or those of third parties, may result in lost business and other losses;</li> <li>• unforeseen events may cause an interruption of NATIXIS' operations and cause substantial losses and additional costs;</li> <li>• NATIXIS may be vulnerable to political, macroeconomic and financial environments or specific circumstances in the countries where it does business;</li> <li>• NATIXIS is subject to significant regulation in France and in several other countries where it operates; regulatory actions and changes in these regulations could adversely affect NATIXIS' business and results;</li> <li>• tax law and its application in France and in the countries where NATIXIS operates are likely to have a significant impact on NATIXIS' results;</li> <li>• despite the risk management policies, procedures and methods put in place, NATIXIS may be exposed to unidentified or unanticipated risks, likely to give rise to significant losses;</li> <li>• the hedging strategies implemented by NATIXIS do not eliminate all risk of loss;</li> <li>• NATIXIS may encounter difficulties in identifying, executing and integrating its policy in relation to acquisitions or joint ventures;</li> <li>• intense competition, both in NATIXIS' home market of France, its largest market, and internationally, could adversely affect NATIXIS' net banking income and profitability;</li> <li>• the financial soundness and behaviour of other financial institutions and market participants could have an adverse impact on NATIXIS;</li> <li>• NATIXIS' profitability and business prospects could be adversely affected by reputational and legal risk; and</li> <li>• a prolonged fall in the markets may reduce the liquidity of assets and make it more difficult to sell them. Such a</li> </ul> |
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|                  |   | situation could give rise to significant losses.   |
| <b>D.3 / D.6</b> | Key risks regarding the Notes /<br>Risk Warning | <p>The key risks regarding the Notes include:</p> <ul style="list-style-type: none"> <li>• By investing in the Notes, investors must rely on the creditworthiness of the relevant Issuer (and in the case of Notes issued by Natixis Structured Issuance SA with the benefit of the NATIXIS Guarantee, NATIXIS) and no other person.</li> <li>• Conflicts of interest may arise between the Issuers and any of their affiliates, on the one hand, and Noteholders, on the other.</li> <li>• Certain of the Dealers and their affiliates have engaged, and in the future may engage, in investment banking, commercial and/or lending transactions with the Issuer and/or the Guarantor and their affiliates, which may result in consequences that are adverse to an investment in the Notes.</li> <li>• The initial Aggregate Nominal Amount may not reflect the future liquidity of the Notes.</li> <li>• A Noteholder's effective yield on the Notes may be diminished by the tax impact on that Noteholder of its investment in the Notes.</li> <li>• The conditions of the Notes contain provisions for calling meetings of Noteholders which permit defined majorities to bind all Noteholders who did not attend the and vote at the relevant meeting as well as Noteholders who voted in a manner contrary to the majority.</li> <li>• The Notes are governed by English law, in effect as at the date of this Base Prospectus and no assurance can be given as to the impact of any possible judicial decision or change to English (or any other relevant) law after the date of this Base Prospectus and any such change could materially adversely impact the value of any Notes affected by it.</li> <li>• Under the terms of the Notes, the Issuer is obliged to make payments of principal and interest free and clear of Luxembourg withholding taxes only. To the extent that withholding tax is imposed on payments of principal and interest under the Notes in any jurisdiction other than Luxembourg Noteholders will receive payment only after imposition of any applicable withholding tax.</li> <li>• Foreign Account Tax Compliance Act withholding may affect payments on the Notes.</li> <li>• Hiring Incentives to Restore Employment Act withholding may affect payments on the Notes.</li> <li>• The proposed financial transactions tax (FTT) would</li> </ul> |

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|  |  | <p>impose FTT on each financial institution that is party to certain financial transactions. A person transacting with a financial institution which fails to account for FTT would be jointly and severally liable for that tax.</p> <ul style="list-style-type: none"> <li>• The implementation of the Banking Resolution and Recovery Directive (the BRRD) and its incorporation into French law and Luxembourg law, or the taking of any action under it, could materially affect that value of any Notes.</li> <li>• Among other measures under the BRRD, resolution authorities have the power to write-down the claims of unsecured creditors of a failing institution and to convert certain unsecured debt claims (including Notes) to equity, such equity being potentially subject to future cancellation, transfer or dilution by application of the general bail-in tool. The resolution authority must first reduce or cancel common equity tier one, thereafter reduce, cancel, convert additional tier one instruments, then tier two instruments and other subordinated debts to the extent required and up to their capacity. Only if this total reduction is less than the amount needed, the resolution authority will reduce or convert to the extent required the principal amount or outstanding amount payable in respect of unsecured creditors in accordance with the hierarchy of claims in normal insolvency proceedings.</li> <li>• French credit institutions (such as NATIXIS) must comply at all times with minimum requirements for own funds and eligible liabilities (the MREL) under Article L.613-44 of the French Code monétaire et financier. The MREL is expressed as a percentage of total liabilities and equity of the institution and aims to prevent institutions to structure their commitments in a manner which could limit or prevent the effectiveness of the bail-in tools.</li> <li>• The BRRD was implemented by the Luxembourg act dated 18 December 2015 (the BRR Act 2015). Natixis Structured Issuance SA, as a credit institution established in luxembroug and a subsidiary indirectly owned 100% by NATIXIS, is subject to the BRRD as implemented by the BRR Act 2015.</li> <li>• The Benchmark Regulation could result in an adjustment to the terms and conditions of the Notes, early settlement, valuation by the Calculation Agent, delisting or other consequences, depending on the specific provisions of the relevant terms and conditions applicable to the Notes.</li> <li>• Green Bonds - Investors' attention is drawn to the fact that the Issuer and the Dealers give no assurances on (i) the characteristics of the Eligible Green Assets, including their environmental and sustainability criteria, (ii) whether Eligible Green Assets will be identified and available for an investment by NATIXIS and accordingly whether the net proceeds will be effectively used for Eligible Green Assets at inception or throughout the life of the Green Bonds, or (iii) whether the Green Bonds will indeed meet certain environmental, climate and/or</li> </ul> |
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|  |  | <p>sustainability criteria and in particular any investor's criteria and expectations with regard to environmental or climate impact and sustainability performance.</p> <ul style="list-style-type: none"> <li>• Unforeseen events can interrupt the Issuer's operations and cause substantial losses and additional costs.</li> <li>• The Issuer is exposed to credit risks of other parties.</li> <li>• An interruption in or breach of the Issuer's information systems may result in lost business and other losses.</li> <li>• It may not be possible for investors to effect service of process on the Issuer, its directors and executive officers within the United States or to enforce against any of them in the United States courts judgments obtained in United States courts.</li> </ul> <p><b>Structured Notes</b></p> <ul style="list-style-type: none"> <li>• the market price of the Notes may be volatile;</li> <li>• the Notes may receive no interest;</li> <li>• payment of principal or interest may occur at a different time or in a different currency than expected;</li> <li>• investors in the Notes may lose all or a substantial portion of their principal;</li> <li>• the underlying of the Notes may be subject to significant fluctuations that may not correlate with changes in interest rates, currencies or other indices;</li> <li>• the timing of changes in an underlying of the Notes may affect the actual yield to investors, even if the average level is consistent with their expectations; and</li> <li>• neither the current nor the historical value of the underlying of the Notes may provide a reliable indication of its future performance during the term of any Note.</li> </ul> <p><b>Foreign currency bonds</b></p> <p>As purchasers of foreign currency bonds, investors are exposed to the risk of changing foreign exchange rates. This risk is in addition to any performance risk that relates to the Issuer or the type of Note being issued.</p> <p><b>Index Linked Notes</b></p> <p>Exposure to one or more indices, adjustment events and market disruption or failure to open of an exchange may have an adverse effect on the value and liquidity of the Notes.</p> <p>Key Risks relating to the NATIXIS Guarantee</p> <ul style="list-style-type: none"> <li>• The scope of the NATIXIS Guarantee is limited to Financial Instruments (as defined in the NATIXIS Guarantee) of Natixis Structured Issuance SA. The NATIXIS Guarantee is not limited to Natixis Structured Issuance SA's obligations under Notes issued by it under</li> </ul> |
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|  |  | <p>the Programme.</p> <ul style="list-style-type: none"> <li>• The NATIXIS Guarantee is not a ‘first demand’ guarantee. Any claim under the NATIXIS Guarantee must be sent in writing by a duly authorised officer of the claimant to Natixis Structured Issuance SA in accordance with the NATIXIS Guarantee.</li> <li>• A revocation of the NATIXIS Guarantee could affect the creditworthiness of Natixis Structured Issuance SA.</li> <li>• Noteholders are also exposed to NATIXIS’s credit risk under the NATIXIS Guarantee.</li> <li>• The NATIXIS Guarantee is governed by French law and enforcing rights under it may be more difficult than enforcing a Luxembourg law governed guarantee.</li> <li>• There are no negative pledge or other covenants or events of default in relation to, or undertaken by, NATIXIS under the Notes or the NATIXIS Guarantee.</li> </ul>   |
|  |  | <p>The key risks regarding the market generally include:</p> <ul style="list-style-type: none"> <li>• The Notes when issued have no established trading market and one may never develop. Investors may not be able to sell their Notes easily or at prices that will provide them with a yield comparable to similar investments that have a developed secondary market.</li> <li>• The trading market for debt securities may be volatile and may be adversely impacted by many events.</li> <li>• Following the United Kingdom’s vote to leave the European Union there are a number of uncertainties in connection with the future of the UK and its relationship with the European Union.</li> <li>• As a result of fluctuations in exchange rates or the imposition of exchange controls, investors may receive less interest or principal than expected, or no interest or principal.</li> <li>• Any credit ratings that may be assigned to the Notes may not reflect the potential impact of all risks related to, <i>inter alia</i>, the structure of the relevant issue, the relevant market for the Notes and other factors that may affect the value of the notes</li> <li>• Legal investment considerations may restrict certain investments; investors and financial institutions should consult their legal and/or financial advisors and/or the appropriate regulators to determine the appropriate treatment of Notes under any applicable risk-based capital or similar rules.</li> <li>• Holders of Notes may not receive definitive Notes in certain circumstances and may need to purchase a principal amount of Notes such that it holds an amount equal to one or more Denominations in order to receive</li> </ul> |

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|  |  | definitive Notes.<br><br>Investors may lose the value of their entire investment or part of it, as the case may be (only applicable for Element D.6). |
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### Section E – Offer

| Element | Title                             |   |
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| E.2b    | Use of proceeds                   | The net proceeds from the issue of the Notes will be on-lent by Natixis Structured Issuance SA to NATIXIS under the terms of the Loan Agreement and will be applied by NATIXIS for its general corporate purposes, affairs and business development.  |
| E.3     | Terms and conditions of the Offer | <p>The Issue Price of the Notes is 100% of their nominal amount.</p> <p>The total amount of the Offer will be determined at the end of the Offer Period.</p> <p>This issue of Notes is being offered in a Public Offer in United Kingdom.</p> <p>The Offer of the Notes is conditional on their issue.</p> <p>The Issuer reserves the right to withdraw the Offer and/or cancel the issue of the Notes for any reason at any time on or prior to the Issue Date.</p> <p><b>The time period, including any possible amendments, during which the offer will be open and description of the application process:</b> The offer of the Notes will commence at 10.00 a.m. (GMT) on 5 July 2017 and end at 4.30 p.m. (GMT) on 18 August 2017 or at such other time in such earlier other date as the Issuer, in agreement with the distributor, may decide in its sole and absolute discretion in light of prevailing market conditions.</p> <p><b>Details of the minimum and/or maximum amount of application and description of the application process:</b> The minimum application amount is one (1) Note of GBP 1.00 Specified Denomination.</p> <p>Investors may apply to subscribe for the Notes during the Offer Period. The Offer Period may be discontinued at any time. In such a case, the offeror shall give immediate notice to the public before the end of the Offer Period by means of a notice published on the website of the Issuer (<a href="http://www.equitysolutions.natixis.com">www.equitysolutions.natixis.com</a>).</p> <p>Any application shall be made in the United Kingdom to the distributors. The distribution activity will be carried out in accordance with the distributor's usual procedures. Investors will not be required to enter into any contractual arrangements directly with the Issuer related to the subscription for any Notes.</p> <p>Any person wishing to subscribe to the Notes is required to completely fill out and properly sign a subscription order and submit it to the distributor.</p> <p>The distributor, in agreement with the Issuer and the Dealer, has the right to accept or reject subscription orders either partially or completely or to terminate the offer or to extend the period of the offer independent of</p> |

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|         |   | <p>whether the intended volume of the Notes to be placed has been achieved or not. Neither, the Issuer, nor the distributor or the Dealer is not required to state reasons for this.</p> <p><b>Description of possibility to reduce subscriptions and manner for refunding excess amount paid by applicants:</b> Not Applicable</p> <p><b>Details of method and time limits for paying up and delivering securities:</b> The securities will be delivered against payment to the investors on the Issue Date.</p> <p><b>Manner and date in which results of the offer are to be made public:</b> The Issuer will, as soon as practical after the end of the period of the offer, publish a Notice specifying the number of Notes to be issued. This Notice may be viewed on the website of NATIXIS Equity Solutions (<a href="http://www.equitysolutions.natixis.com">www.equitysolutions.natixis.com</a>).</p> <p><b>Procedure for exercise of any right of pre-emption, negotiability of subscription rights and treatment of subscription rights not exercised:</b> Not Applicable</p> <p><b>Categories of potential investors to which the securities are offered:</b> Qualified Investors and Retail Investors</p> <p><b>Whether tranche(s) have been reserved for certain countries:</b> Not Applicable</p> <p><b>Process for notification to applicants of the amount allotted and indication whether dealing may begin before notification is made:</b> Not Applicable</p> <p><b>Amount of any expenses and taxes specifically charged to the subscriber or purchaser:</b> Not Applicable</p> <p><b>Name(s) and address(es), to the extent known to the Issuer, of the placers in the various countries where the offer takes place:</b> The Authorised Offerors identified in Element A.2 of this Summary.</p> |
| E.4     | Interest of natural and legal persons involved in the Offer | <p>The relevant Dealers may be paid fees in relation to any issue of Notes under the Programme. Any such Dealer and its affiliates may also have engaged, and may in the future engage, in investment banking and/or commercial banking transactions with, and may perform other services for, the Issuer, the Guarantor and/or their affiliates in the ordinary course of business.</p> <p>Save for any fees payable to the Distributor, so far as the Issuer is aware, no person involved in the offer of the Notes has an interest material to the Offer.</p> <p>Various entities within the Issuer's group (including the Issuer and the Guarantor) and affiliates may undertake different roles in connection with the Notes, including issuer of the Notes, Calculation Agent for the Notes, issuer, sponsor or calculation agent of the Underlying Reference(s) and may also engage in trading activities (including hedging activities) relating to the Underlying Reference and other instruments or derivative products based on or relating to the Underlying Reference which may give rise to</p>   |

| Element | Title  |   |
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|         |  | <p>potential conflicts of interest.</p> <p>The Calculation Agent may be an affiliate of the Issuer and/or the Guarantor and potential conflicts of interest may exist between the Calculation Agent and holders of the Notes.</p> <p>The Issuer and/or the Guarantor and their affiliates may also issue other derivative instruments in respect of the Underlying Reference and may act as underwriter in connection with future offerings of shares or other securities relating to an issue of Notes or may act as financial adviser to certain companies or companies whose shares or other securities are included in a basket or in a commercial banking capacity for such companies.</p> <p>Other than as mentioned above, so far as the Issuer is aware, no person involved in the issue of the Notes has an interest material to the offer, including conflicting interests.</p> |
| E.7     | Expenses charged to the investor by the Issuer or an Offeror | Not Applicable - No expenses will be charged to investors by the Issuer or an Authorised Offeror.   |