
Notification :**Extraordinary Events related to the cancellation of dividend payments**

Dear all,

As a response to the coronavirus crisis impact on revenues and capital ratios, several corporate entities have lately decided to cancel or reduce dividend payments, which in some cases had already been announced or executed a few days / weeks before.

These dividend payments were reflected in the index calculation of Natixis Indices from the related Dividend Execution Dates, in accordance with the relevant Index Rules.

In order to address adequately these unforeseen Extraordinary Events, the relevant Natixis Indices were adjusted in the following way (excluding Indices with external Calculation Agents, for which treatments were applied in the same way as the Indices administered by these Calculation Agents).

For a given Index, and a given Index Component, from a given Index Effective Date posterior to the relevant Dividend Execution Date, the Index values were calculated considering the absence of the relevant dividend payment.

Dividend payments cancellation affecting the Natixis Indices (excluding Indices involving Calculations Agents), with impacts on the Index Values, are detailed below:

Event Date	Index Ticker	Ticker	Net value	Index Effective Date	Impact on Index Value (%)
27/02/2020	NXSRHIDE	HSBA LN	0.21	08-April-20	-0.06%
27/02/2020	NXSHCOP	HSBA LN	0.21	08-April-20	-0.14%
02/04/2020	NXSRHIDE	IHG LN	0.859	20-April-20	0.04%

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Legal information on the Index are available on Natixis (<http://nxsindices.natixis.com>).
