

NATIXIS BENCHMARKS STATEMENT: FIXED INCOME BENCHMARK FAMILY	
General Information	
Date of publication and last update	Last update: 25/03/2021 Publication date : 20/12/2019
Introduction	This document is the Natixis Benchmarks Statement for the members of the family of Indices administered by Natixis which are classified herein as Fixed-Income Indices (the Benchmark Family) which are benchmarks (Benchmarks) for the purpose of Benchmarks Regulation. This document is intended by Natixis to provide an overview of certain key information relating to the Benchmarks comprised in the Benchmark Family only, as required by the Benchmarks Regulation. Details of the full and definitive rules for each Benchmark are set out in the "General Index Rules For Indices Administered By Natixis" published on the Index Administrator Website and in the Specific Index Rules which may be published on the Index Administrator Website or made available upon request via the Index Administrator Website on a case-by-case basis, subject to confidentiality requirements, if applicable. Unless otherwise defined herein, defined terms this Natixis Benchmarks Statement shall have the meaning set out either in the Benchmarks Regulation or in the "General Index Rules For Indices Administered By Natixis" published on the Index Administrator Website.
Use of ISIN	Natixis does not currently assign ISINs to the Indices for which it acts as Index Administrator. Where ISINs have been assigned, they will be set out in the relevant Specific Index Rules and can be obtained upon request via the Index Administrator Website.
Benchmarks qualification disclosure	Benchmarks qualification disclosure
Market/economic reality	
Market reality description	The Benchmark Family contains Benchmarks that are intended to measure the performance of eligible underlyings that trade on global fixed income markets. These underlyings are globally financial instruments (as listed in Section C of Annex 1 to Directive 2014/65/EU) referencing a broad range of interest rate and/or treasury bonds and/or corporate bonds. The eligibility criteria for constituents are set out in the Specific Index Rules. The constituents of each Index within the Benchmark Family are drawn from the corresponding underlying Index universe in respect of the applicable algorithmic process as defined in the Index Rules. The base currency of the Benchmark Family is Euro, US dollars, Japanese Yen or Polish Zloty. The underlying Indices within the Benchmark Family include Benchmarks as defined Article 3(1)(3) of the Benchmarks Regulation that measure the performance of various market segments. Supplementary criteria may be sourced at independent agencies: environmental & social governance scorings, growth potential scorings, market risk perception scorings. Allocation of an Index may be "actively managed" and a dedicated Index Service Provider may advise on the components' allocation. The geographical boundaries of the market measured by the Benchmark Family are determined by the eligibility criteria for the Indices within the family as set out in the Specific Index Rules. Benchmarks may also be calculated using different calculation rules. Benchmarks may reflect the performance of their Components in a currency that may differ from their Components' ones. Benchmarks may be fully or partially invested in eligible underlyings. In the latter case, Benchmark may be both invested in eligible underlyings and other underlyings deemed to be non-risky (financial instruments as listed in Section C of Annex 1 to Directive 2014/65/EU such as transferable underlyings, monetary instruments, etc.). The rationale is to benefit from cycles favourable to fixed income markets and to lower exposure in cycles unfavourable to fixed income markets. Details of the calculation methodologies employed are set out in the Index Rules. The Benchmark Family uses as input data official prices sourced via vendors from the eligible fixed income exchanges. The measurement of the underlying economic reality might become unreliable if one or more of the related marketplace ceased to operate but the constituent underlyings continued to trade elsewhere, either over-the-counter or on other venues.
Benchmark methodology	
Benchmark methodology	Benchmark methodology
Input Data	
Input data	Input data
Errors in input data	Errors in input data
Contributions of input data	Contributions of input data
Use of discretion	
Use of discretion	Use of discretion
Potential limitations	
Potential limitations	The potential limitations of the Benchmark Family include circumstances affecting the Elements where input data may be permanently or temporarily unavailable or unreliable, such as following the occurrence any Extraordinary Event affecting a currency rate or an interest rate as specified in the Index Rules. Such events as described in the Index Rules may have consequences on the calculation and the publication of the Benchmarks. The Index Rules set out the contingency plans and actions that will be performed by Natixis in such circumstances.
External factors	Natixis hereby provides notice to users of the Benchmark Family that it is possible that circumstances, including external events beyond the control of Natixis such as a Force Majeure Event, may necessitate changes to, or cessation of the Benchmark Family. More details may be found in the General Index Rules.

Changes to/cessation of Benchmark	Changes to/cessation of Benchmark
Review and update of Benchmark statement	
Review and update of Benchmark statement	The Natixis Benchmarks Statement is subject to regular review (at least once every two years) or whenever there are material changes to the methodology by the Natixis Index Committee to ensure that the Natixis Benchmarks Statement is correct, sufficiently precise and continues to meet the current and future requirements of investors and other Index users.
ANNEX I CLIMATE-RELATED DISCLOSURES IN THE BENCHMARK STATEMENT	
CLIMATE-RELATED DISCLOSURES	
SECTION 1 – CONSIDERATION OF ESG FACTORS	
Item 1. Name of the benchmark administrator.	Item 1. Name of the benchmark administrator.
Item 2. Type of benchmark or family of Benchmark	Fixed Income
Item 3. Name of the benchmark or family of benchmarks.	Not Applicable (Natixis Benchmarks Statement by Benchmark Family)
Item 4. Are there in the portfolio of the benchmark administrator any EU Climate Transition Benchmarks, EU Paris-aligned Benchmarks, benchmarks that pursue ESG objectives or benchmarks that take into account ESG factors?	No
Item 5. Does the benchmark or family of benchmarks pursue ESG objectives?	No
Item 6. Where the response to Item 5 is positive, provide below the details (score) in relation to the ESG factors listed in Annex II for each family of benchmarks at aggregated level. The ESG factors shall be disclosed at an aggregated weighted average value at the level of the family of benchmarks.	Not Applicable
a) List of combined ESG factors:	
b) List of environmental factors:	Not Applicable
c) List of social factors:	Not Applicable
d) List of governance factors:	Not Applicable
Item 7. Where the response to Item 5 is positive, provide below the details (score) for each benchmark, in relation to the ESG factors listed in Annex II, depending on the relevant underlying asset concerned. Alternatively, all of this information may be provided in the form of a hyperlink to a website of the benchmark administrator included in the benchmark statement. The information on the website shall be easily available and accessible. Benchmark administrators shall ensure that information published on their website remains available for five years. The score of the ESG factors shall not be disclosed for each constituent of the benchmark, but shall be disclosed at an aggregated weighted average value of the benchmark.	Not Applicable
Item 8. Data and standards used	Not Applicable
a) Description of data sources used to provide information on the ESG factors in the benchmark statement. Describe how the data used to provide information on the ESG factors in the benchmark statement are sourced and whether, and to what extent, data are estimated or reported.	Not Applicable
b) Reference standards. List the supporting standards used for the reporting under item 6 and/or item 7.	Not Applicable.