LIBOR/EONIA Transition
Natixis Indices Calculation Agent decision pursuant to Section 3.2.5 (Cessation Extraordinary Event) of the General Index Rules

Date: December 24, 2021

In our capacity of Index Calculation Agent of the Natixis Indices, we hereby inform you that following:

(i) the announcement by the Financial Conduct Authority of the discontinuation or loss of representativeness of, among others, 1-month GBP LIBOR, 1-month JPY LIBOR, 1-month CHF LIBOR, immediately after 31 December 2021 as applicable; and

(ii) the announcement by the European Central Bank of the discontinuation of EONIA on 3 January 2023, a Cessation Extraordinary Event within the meaning of the Natixis General Index Rules (Section 3.2.5) has occurred in respect of the Affected Natixis Indices.

Following the decision of the Natixis Index Committee dated 01 December 2021 and pursuant to Section 3.2.5 of the General Index Rules, we have decided to replace the Discontinued/Non-Representative Benchmarks (as defined below) used in the relevant Natixis Indices by the risk-free rates recommended by the relevant working groups plus, where applicable, the relevant spread adjustments published on 5 March 2021 by Bloomberg Index Services Limited, such decision being effective as of 1 January 2022.

Discontinued/Non-Representative Benchmark	Currency	Index BBG Code	Replacement Rate	ISDA Adj. Spread (bp)	Discontinuation Date
Eonia	EUR	EONIA	€STR	8,5	3-janv.-22
Eonia Capitalized 7 days		EONCAPL7	€STR	8,5	3-janv.-22
Euribor 3 Months		EUR003M	-	-	-
Euribor 1 Month		EUR001M	-	-	-
USD Libor 1 Month	USD	US0001M	-	-	-
USD Libor 3 Months		US0003M	-	-	-
USD Semi Annual 1y swap rate against Libor 3 months		USSW1	-	-	-
Fed Funds		FEDL01	-	-	-
GBP Libor 1 Month	GBP	BP0001M	SONIA	3,26	3-janv.-22
CHF Overnight Rate	CHF	CHF OIS	SARON	-5,51	3-janv.-22
CHF Libor 1 Month	CHF	SF0001M	SARON	-5,71	3-janv.-22
JPY Libor 1 Month	JPY	JY0001M	TONA	-2,923	3-janv.-22
Stockholm Interbank Offered Rates 1 Month	SEK	STIB1M	-	-	-
ICE DKK Libor 1 Month	DKK	CIBO01	-	-	-
Canada Bankers Acceptances 1 Month	CAD	CDOR01	-	-	-
SGD Sibor 1 Month	SGD	SIBF1M	-	-	-
Australian Bank Short Term Rates 1 Month Mid	AUD	BBSW1M	-	-	-
Korea Federation of Banks KORIBOR 1 Month	KRW	KRB01M	-	-	-
Norway Interbank Offered Rates 1 Month	NOK	NIBOR1M	-	-	-
Warsaw Interbank Offered Rates 1 Month	PLN	WIBR1M	-	-	-
Hong Kong Dollar Hibor Fixings 1 Month	HKD	HIHD01M	-	-	-

“**Discontinued/Non-Representative Benchmarks**” means 1-month GBP LIBOR, 1-month JPY LIBOR, 1-month CHF LIBOR, EONIA and EONIA Capitalization Index 7 Day.”