

USD Libor Transition
Natixis Index Committee decision pursuant to Section 3.2.5 (Cessation Extraordinary Event) of the General Index Rules

Date: October 17th, 2022

The Natixis Index Committee (“**NIC**”), the operational body of Natixis, acting in its capacity of index administrator, hereby inform you of the following:

- (i) following the announcement by the Financial Conduct Authority of the loss of representativeness of 1-month USD LIBOR and 3-month USD Libor immediately after 30 June 2023 (the “**Non-Representative Benchmarks**”) used in the Natixis Indices listed below, a Cessation Extraordinary Event within the meaning of the Natixis General Index Rules (Section 3.2.5) has occurred in respect of the Natixis Indices listed below;
- (ii) on 22 September 2021, pursuant to Section 3.2.5 of the General Index Rules, the NIC decided to replace the Non-Representative Benchmarks used in the Natixis Indices listed below by the risk-free rates recommended by the relevant working group, i.e. **SOFR, plus, spread (i.e. respectively +0.11448% for 1-month USD LIBOR and +0.26161% for 3-month USD Libor)**, being the spread adjustments published on 5 March 2021 by Bloomberg Index Services Limited, **such decision being effective as of 17 October 2022.**

N°	Index Name	Index BBG Code	Rate Indices Index BBG Code	Replacement Rate	Adjustment Spread
1	NXS PROTECTED OPTIMUM WORLD USD	NXSHPRWU	US0003M	SOFR	0.26161%
2	NXS Protected Optimum World Beta Market Neutral USD Index	NXSHPWLS			
3	Dynamic Income Opportunities 6% 31/12/2025 USD Index	NXSRDOU6			
4	NXS Optimum World	NXSHOPWO	US0001M	SOFR	0.11448%
5	NXS Optimum World EUR	NXSHOPWE			
6	NXS Optimum World ESG EUR Index	NXSHOPWG			
7	NXS Optimum World ESG Selection EUR Index	NXSHOWGE			
8	NXS Optimum World USD	NXSHOPWU			