

CONSULTATION - RESULTS

January 19, 2023

Results of the consultation in respect of changes of the methodology of the NXS LPE (NXSRLPE Index) (the “Index”)

This document (the “**Consultation Paper**”) is addressed to relevant stakeholders and is published by Natixis (the “**Index Administrator**”) in accordance with its ‘Natixis Indices Cessation or Change Procedure’ (the “**Index Cessation or Change Procedure**”).

The Index Cessation or Change Procedure may be viewed at the Index Administrator Website (<https://equityderivatives.natixis.com/fr/indices>).

Relevant stakeholders include investors in Index linked redemption certificates due June 07, 2032 (ISIN: FR001400AZZ3) (the “**Product**”) linked to the affected Index (the “**Affected Index**”).

Capitalised terms used in this Consultation Paper but not defined shall have the meaning given to them in the Natixis General Index Rules, published on the Index Administrator Website, as amended, or superseded from time to time.

Further to the consultation paper published on January 12, 2023 (the “**Consultation Paper**”) and the conclusion of the Consultation Period at noon pm (Paris time) on January 18, 2023, the Index Administrator wishes to announce that no stakeholder comments were received during the Consultation Period.

As a consequence, the Index Administrator intends to implement the changes on the Affected Index proposed in the Consultation Paper with effect from January 26, 2022.

Terms used herein, but not defined, bear the meaning set forth in the Consultation Paper. Further information in respect of the modifications to be made is available from the Index Administrator on request.

Natixis SA

Index Administrator