

NOTIFICATION PAPER

March 22, 2023

Notification in respect of change of the methodology of the NXS US Monetary 1st Quarterly Index (NXSHUS1Q), NXS US Monetary 2nd Quarterly Index (NXSHUS2Q), NXS US Monetary 3rd Quarterly Index (NXSHUS3Q), NXS US Monetary 4th Quarterly Index (NXSHUS4Q), NXS US Monetary 5th Quarterly Index (NXSHUS5Q) (the “Indices”)

This document (the “**Notification 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/>).

Capitalised terms used in this Notification 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meaning given to them in the Natixis General Index Rules, published on the Index Administrator Website, as amended or superseded from time to time.

Context of the amendment

Natixis as Index Administrator has amended the Specific Index Rules of the Indices on March 22, 2023, by substituting as components, for each Index of the Indices, the 90-day Eurodollar Futures with the 3M SOFR Futures.

This change may impact positively or negatively the performance of the Indices over time, and therefore impact favorably or unfavorably the Indices’ users.

In accordance with the Index Cessation or Change Procedure published in compliance with Article 28 of the Regulation (EU) 2016/1011 of the European Parliament and of the Council of June 8th, 2016, as modified or superseded from time to time, on March 22, 2023, the Natixis Index Committee has not considered this amendment of the Specific Index Rules as material changes, which would trigger a consultation process, as these changes are a direct consequence of the upcoming cessation of the Eurodollar futures scheduled on April 14, 2023.