

PROHIBITION OF SALES TO UNITED KINGDOM RETAIL INVESTORS –The Warrants are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom (“UK”). For these purposes, a retail investor means a person who is one (or more) of the following: (i) a retail client as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (the “EUWA”); or (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000 (the “FSMA”) and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129 as it forms part of UK domestic law by virtue of the EUWA (the “UK Prospectus Regulation”). Consequently no key information document required by Regulation (EU) No 1286/2014 as it forms part of UK domestic law by virtue the EUWA (as amended, the “UK PRIIPs Regulation”) for offering or selling the Warrants or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling the Warrants or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.

MiFID II product governance / Retail investors, professional investors and ECPs – Solely for the purposes of the manufacturer’s product approval process, the target market assessment in respect of the Warrants, taking into account the five categories referred to in item 19 of the Guidelines published by ESMA on 3 August 2023, has led to the conclusion that: (i) the target market for the Warrants is eligible counterparties, professional clients and retail clients, each as defined in MiFID II; and (ii) all channels for distribution of the Warrants are appropriate, including investment advice, portfolio management, non-advised sales and pure execution services. Any person subsequently offering, selling or recommending the Warrants (a “distributor”) should take into consideration the manufacturer’s target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Warrants (by either adopting or refining the manufacturer’s target market assessment) and determining appropriate distribution channels, subject to the distributor’s suitability and appropriateness obligations under MiFID II, as applicable.

UK MIFIR PRODUCT GOVERNANCE /RETAIL INVESTORS, PROFESSIONAL INVESTORS AND ECPs ONLY TARGET MARKET – Solely for the purposes of the manufacturer’s product approval process, the target market assessment in respect of the Warrants, has led to the conclusion that: (i) the target market for the Warrants is retail clients, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (“EUWA”), eligible counterparties, as defined in the FCA Handbook Conduct of Business Sourcebook (“COBS”) and professional clients, as defined in Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the EUWA (“UK MiFIR”); and (ii) all channels for distribution of the Warrants are appropriate, including investment advice, portfolio management, non-advised sales and pure execution services. Any person subsequently offering, selling or recommending the Warrants (a “distributor”) should take into consideration the manufacturer’s target market assessment; however, a distributor subject to the FCA Handbook Product Intervention and Product Governance Sourcebook (the “UK MiFIR Product Governance Rules”) is responsible for undertaking its own target market assessment in respect of Warrants (by either adopting or refining the manufacturer’s target market assessment) and determining appropriate distribution channels, subject to the distributor’s suitability and appropriateness obligations under COBS, as applicable.

Applicable Final Terms dated 1 May 2024

Final Version Approved by the Issuer



NATIXIS STRUCTURED ISSUANCE SA

Legal Entity Identifier (LEI): 549300YZ10WOWPBPDW20

Series number 330

Issue of 30,000 Cash-Settled Call Warrants linked to a Basket of Shares due September 2029 (the Warrants)

(to be consolidated on the Issue Date so as to form a single series with (i) the issue of 250,000 Cash-Settled Warrants linked to a Basket of Shares due September 2029 issued as Series 330 Tranche 1 (ISIN Code: LU1828512217) and (ii) the issue of 120,000 Cash-Settled Warrants linked to a Basket of Shares due September 2029 issued as Series 330 Tranche 2 (ISIN Code: LU1828512217))

Issued by Natixis Structured Issuance SA (the Issuer)

under its Warrant Programme

NATIXIS as Manager

PART A – CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 23 November 2023 (the Base Prospectus) and the supplements to it dated 18 December 2023 and 12 April 2024 which together constitute a base prospectus for the purposes of Regulation (EU) 2017/1129 (as amended, the “Prospectus Regulation”).

This document constitutes the Final Terms of the Warrants described herein and must be read in conjunction with the Base Prospectus as so supplemented. Full information on the Issuer and the offer of the Warrants is only available on the basis of the combination of these Final Terms and the Base Prospectus as so supplemented. The Base Prospectus and the supplements to the Base Prospectus are available for viewing on the websites of the Luxembourg Stock Exchange (<https://www.luxse.com>) and of the Issuers (<https://cib.natixis.com/Home/pims/Prospectus#/prospectusPublic>).

1. (a) Series number: 330
- (b) Tranche number: 3
2. Type of Warrants:
 - Basket
 - Share
 - Call
 - European Style
 - Cash Settled (settlement by way of cash payment)
3. Form of Warrants: Materialised Warrants
4. Number of Warrants issued: 30,000 warrants, to be consolidated and form a single Series on the Issue Date with (i) the issue of 250,000 Warrants linked to a Basket of Shares due September 2029 issued as Series 330 Tranche 1 (ISIN Code: LU1828512217) and (ii) the issue of 120,000 Cash-Settled Warrants linked to a Basket of Shares due September 2029 issued as Series 330 Tranche 2 (ISIN Code: LU1828512217)
5. Notional Amount: EUR 100
6. Units: Not Applicable
7. Issue Price: EUR 2.64 per Warrant (i.e. 2.64% of the Notional Amount per Warrant)
8. Exercise Price: As per Condition 3
9. Settlement Price: As per Condition 3
10. Cash Settlement Amount (Formula Warrants not being Rate Warrants or Currency Warrants): Not Applicable
11. Cash Settlement Amount (Formula Warrants being Rate Warrants or Currency Warrants): Not Applicable
12. Parity: Not Applicable

13.	Exercise Rights in relation to Physical Delivery Warrants:	Not Applicable
14.	Issue Date:	3 May 2024
15.	Exercise Date:	14 September 2029, provided that, if such date is not an Exercise Business Day, the Exercise Date shall be the immediately succeeding Exercise Business Day
16.	Potential Exercise Dates:	Not Applicable
17.	Exercise Period:	Not Applicable
18.	Settlement Date:	24 September 2029
19.	Interim Payment:	Not Applicable
20.	Valuation Date:	As defined in Condition 15.2
21.	Business Day Centre(s):	TARGET
22.	Issuer's option to vary settlement:	Not Applicable
23.	Exchange Rate:	Not Applicable
24.	Settlement Currency:	Euro (EUR)
25.	Calculation Agent:	NATIXIS Calculation Agent department, 7, promenade Germaine Sablon, 75013 Paris, France
26.	Cash Settlement Amount:	The Cash Settlement Amount per Warrant payable on the Settlement Date shall be an amount in the Settlement Currency determined by the Calculation Agent on the relevant Valuation Date in accordance with the following formula: $\text{Notional Amount} \times G \times \text{Max}(\text{Basket Performance} - 1, 0)$ Where: $G = 29\%$ $\text{Basket Performance} = \sum_{i=1}^n w_i P_i$ $n = 10$ $i = 1 \text{ to } 10$ P_i means the Share Performance of each Share(i) as set out in paragraph 30(j) below. W_i means the weighting of each Share(i) as set out in paragraph 30(c) below.
27.	Maximum Cash Settlement Amount:	Not Applicable
28.	Settlement by Physical Delivery:	Not Applicable
29.	Further provisions applicable to Single Share Warrants:	Not Applicable

30.	Further provisions applicable to Basket Share Warrants:	Applicable
(a)	Companies:	See table set forth in the Annex hereto
(b)	Shares:	See table set forth in the Annex hereto
(c)	Weighting:	See table set forth in the Annex hereto
(d)	Exchange:	As defined in Condition 15.1
(e)	Related Exchange:	As defined in Condition 15.1
(f)	Separate Valuation:	Not Applicable
(g)	Initial Price:	Means, in respect of any Share, the price of the Share on the Exchange as determined by the Calculation Agent on the Strike Date, as of the Valuation Time
(h)	Barrier Price:	Not Applicable
(i)	Final Price:	Means, in respect of any Share, the price of the Share on the Exchange as determined by the Calculation Agent on the Valuation Date, as of the Valuation Time
(j)	Share Performance:	Means in respect of any Share(i), a rate determined by the Calculation Agent in accordance with the following formula: $\frac{\textit{Final Price}(i)}{\textit{Initial Price}(i)}$ With i = 1 to 10
(k)	Knock-in Event:	Not Applicable
(l)	Knock-out Event:	Not Applicable
(m)	Strike Date:	22 May 2024
(n)	Observation Dates:	Not Applicable
(o)	Specific Number(s):	Five (5) Scheduled Trading Days
(p)	Valuation Time:	As defined in Condition 15.1
(q)	Minimum Percentage:	As defined in Condition 15.5
(r)	Specified Number of Shares:	Not Applicable
(s)	Cut-off Number:	As defined in Condition 15.5(g)(A)(i)
(t)	Exchange Rate:	Not Applicable
(u)	Additional Disruption Events:	Applicable
	Change in Law:	Applicable
	Trade Date:	23 April 2024
	Hedging Disruption:	Applicable
	Increased Cost of Hedging:	Applicable
	Increased Cost of Stock Borrow:	Not Applicable

	Loss of Stock Borrow:	Not Applicable
31.	Further provisions applicable to Single Index Warrants	Not Applicable
32.	Further provisions applicable to Basket Index Warrants	Not Applicable
33.	Further provisions applicable to Single Commodity Warrants	Not Applicable
34.	Further provisions applicable to Basket Commodity Warrants	Not Applicable
35.	Further provisions applicable to Credit Linked Warrants	Not Applicable
36.	Further provisions applicable to Single Fund Warrants:	Not Applicable
37.	Further provisions applicable to Basket Fund Warrants:	Not Applicable
38.	Further provisions applicable to Rate Warrants:	Not Applicable
39.	Further provisions applicable to Currency Warrants:	Not Applicable
40.	Provisions applicable to Hybrid Warrants:	Not Applicable
41.	Early Settlement for Illegality (Condition 7.1):	
	Hedging Arrangements:	Applicable
42.	Early Settlement for Taxation Reasons (Condition 7.2):	Applicable
43.	Early Settlement at the Option of the Issuer (Condition 7.3):	Not Applicable
44.	Early Settlement at the Option of the Warrantholder (Condition 7.4):	Not Applicable
45.	Early Settlement for Force Majeure and Significant Alteration Event (Condition 7.6):	
	(a) Force Majeure Event:	Applicable
	(b) Significant Alteration Event:	Not Applicable
46.	Relevant Asset(s):	Not Applicable
47.	Entitlement:	Not Applicable
48.	Minimum Exercise Number:	One (1) Warrant
49.	Maximum Exercise Number:	Not Applicable
50.	Minimum Trading Number:	One (1) Warrant

51.	Automatic Exercise:	Applicable
52.	Settlement Disruption Event:	As per Condition 4.3(b)
53.	Unwind Costs:	Applicable
54.	Essential Trigger (Condition 9.5):	Not Applicable
55.	<i>Pro Rata Temporis</i> Reimbursement (Condition 3):	Not Applicable
56.	Additional U.S. Federal Income Tax Considerations:	The Warrants are not Specified Warrants for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.

FINAL VERSION APPROVED BY THE ISSUER

PART B – OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

- (i) Listing: Securitised Derivatives Market (the "SeDeX"), organised and managed by Borsa Italiana S.p.A
- (ii) Admission to trading: Application will be made to list the Certificates on the Italian Stock Exchange and to admit the Certificates for trading on SeDeX with effect from the Issue Date.
- (iii) Estimate of total expenses related to admission to trading: EUR 3,000

2. INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE

Save for any fees payable to the distributor, so far as the Issuer is aware, no person involved in the issue of the Warrants has an interest material to the offer.

The purchaser or, if applicable, introducing broker of these securities acknowledges and agrees that it shall fully disclose to its clients the existence, nature and amount of any commission or fee paid or payable to it by Natixis (including, if applicable, by way of discount) as required in accordance with laws and regulations applicable to it, including any legislation, regulation and/or rule implementing the Markets in Financial Instrument Directive (2014/65/EU) (MiFID II), or as otherwise may apply in any non-EEA and non-UK jurisdictions.

3. REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

- (a) Reasons for the offer: See "*Use of Proceeds*" below
- (b) Estimated net proceeds: The net proceeds of the issue of the Warrants shall be equal to the Issue Price applied to the Notional Amount per Warrant.
- (c) Estimated total expenses: No expenses can be determined as of the Issue Date.

4. INFORMATION CONCERNING THE UNDERLYING

- Name of the Underlying: Set forth in the Annex hereto
- Name of the issuer of the underlying security: Set forth in the Annex hereto
- ISIN: Set forth in the Annex hereto
- Description of the underlying interest rate: Not Applicable
- Relevant weightings of each underlying in the basket: Not Applicable
- Adjustment rules with relation to events concerning the underlying: Not Applicable
- Place where information relating to the Index/Indices can be obtained: Not Applicable
- Indication where information about the past and the further performance of the underlying and its volatility can be obtained by electronic means: See the relevant Bloomberg Page (i.e., corresponding to the Bloomberg Code specified in the Annex hereto).

Additional information for investors: The Issuer will not provide any post-issuance information, except as required by any applicable laws and regulations.

5. HONG KONG SFC CODE OF

CONDUCT Not Applicable

6. OPERATIONAL INFORMATION

(a) ISIN: LU1828512217

(b) Common Code: 182851221

(c) CFI Code Not Applicable

(d) FISN Code Not Applicable

(e) SEDOL: Not Applicable

(f) WKN: Not Applicable

(g) Any clearing system(s) other than Euroclear Bank S.A./N.V., Clearstream Banking S.A. and the relevant identification number(s): Not Applicable

(h) Names and addresses of additional Issuing and Paying Agent(s) (if any): Not Applicable

(i) Rating: The Warrants are not rated.

7. DISTRIBUTION

(a) Syndication: The Warrants will be distributed on a non-syndicated basis

(b) If syndicated, names and addresses of Managers and underwriting commitments: Not Applicable

(c) Date of Subscription Agreement: Not Applicable

(d) If non-syndicated, name and address of Manager: **NATIXIS**
7, promenade Germaine Sablon 75013 Paris, France

(e) Total commission and concession: Not Applicable

(f) Public Offer: Not Applicable

(g) Prohibition of Sales to EEA Retail Investors: Not Applicable

(h) Prohibition of Sales to UK Retail Investors: Applicable

8. BENCHMARK PROVISIONS Not Applicable

9. USE OF PROCEEDS

The Issuer intends to use the net proceeds from the issue of the Warrants for general corporate purposes. A substantial portion of the proceeds from the issue of the Warrants may be used to hedge market risk with respect to such Warrants.

ANNEX**TABLE**

The **Underlying** is a **Basket of Shares** consisting of the following:

i	Company	Bloomberg Code	ISIN Code (Share)	Weighting (w_i)
1	Novartis AG	NOVN SE	CH0012005267	10.00%
2	Deutsche Telekom AG	DTE GY	DE0005557508	10.00%
3	Orange SA	ORA FP	FR0000133308	10.00%
4	Unilever NV	UNA NA	GB00B10RZP78	10.00%
5	ACS Actividades de Construcción y Servicios SA	ACS SQ	ES0167050915	10.00%
6	Iberdrola SA	IBE SQ	ES0144580Y14	10.00%
7	Nestle SA	NESN SE	CH0038863350	10.00%
8	TotalEnergies SE	TTE FP	FR0000120271	10.00%
9	Novo Nordisk A/S	NOVOB DC	DK0062498333	10.00%
10	Koninklijke KPN NV	KPN NA	NL0000009082	10.00%

PROHIBITION OF SALES TO EEA RETAIL INVESTORS – The Warrants are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the European Economic Area (“EEA”). For these purposes, a retail investor means a person who is one (or more) of the following: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended, MiFID II); or (ii) a customer within the meaning of Directive (EU) 2016/97 on insurance distribution, where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129 (as amended, the “Prospectus Regulation”). Consequently no key information document required by Regulation (EU) No 1286/2014 (as amended, the “PRIIPs Regulation”) for offering or selling the Warrants or otherwise making them available to retail investors in the EEA has been prepared and therefore offering or selling the Warrants or otherwise making them available to any retail investor in the EEA may be unlawful under the PRIIPs Regulation.

PROHIBITION OF SALES TO UNITED KINGDOM RETAIL INVESTORS –The Warrants are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom (“UK”). For these purposes, a retail investor means a person who is one (or more) of the following: (i) a retail client as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (the “EUWA”); or (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000 (the “FSMA”) and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129 as it forms part of UK domestic law by virtue of the EUWA (the “UK Prospectus Regulation”). Consequently no key information document required by Regulation (EU) No 1286/2014 as it forms part of UK domestic law by virtue the EUWA (as amended, the “UK PRIIPs Regulation”) for offering or selling the Warrants or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling the Warrants or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.

MiFID II product governance / Retail investors, professional investors and ECPs – Solely for the purposes of the manufacturer’s product approval process, the target market assessment in respect of the Warrants, taking into account the five categories referred to in item 19 of the Guidelines published by ESMA on 3 August 2023, has led to the conclusion that: (i) the target market for the Warrants is eligible counterparties, professional clients and retail clients, each as defined in MiFID II; and (ii) all channels for distribution of the Warrants are appropriate, including investment advice, portfolio management, non-advised sales and pure execution services. Any person subsequently offering, selling or recommending the Warrants (a “distributor”) should take into consideration the manufacturer’s target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Warrants (by either adopting or refining the manufacturer’s target market assessment) and determining appropriate distribution channels, subject to the distributor’s suitability and appropriateness obligations under MiFID II, as applicable.

UK MIFIR PRODUCT GOVERNANCE /RETAIL INVESTORS, PROFESSIONAL INVESTORS AND ECPs ONLY TARGET MARKET – Solely for the purposes of the manufacturer’s product approval process, the target market assessment in respect of the Warrants, has led to the conclusion that: (i) the target market for the Warrants is retail clients, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (“EUWA”), eligible counterparties, as defined in the FCA Handbook Conduct of Business Sourcebook (“COBS”) and professional clients, as defined in Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the EUWA (“UK MiFIR”); and (ii) all channels for distribution of the Warrants are appropriate, including investment advice, portfolio management, non-advised sales and pure execution services. Any person subsequently offering, selling or recommending the Warrants (a “distributor”) should take into consideration the manufacturer’s target market assessment; however, a distributor subject to the FCA Handbook Product Intervention and Product Governance Sourcebook (the “UK MiFIR Product Governance Rules”) is responsible for undertaking its own target market assessment in respect of Warrants (by either adopting or refining the manufacturer’s target market assessment) and determining appropriate distribution channels, subject to the distributor’s suitability and appropriateness obligations under COBS, as applicable.

Applicable Final Terms dated 12 April 2024

Final Version Approved by the Issuer



NATIXIS STRUCTURED ISSUANCE SA

Legal Entity Identifier (LEI): 549300YZ10WOWPBDW20

Series number 330

Issue of 120,000 Cash-Settled Call Warrants linked to a Basket of Shares due September 2029 (the Warrants)

(to be consolidated on the Issue Date so as to form a single series with the issue of 250,000 Cash-Settled Warrants linked to a Basket of Shares due September 2029 issued as Series 330 Tranche 1 (ISIN Code: LU1828512217))

Issued by Natixis Structured Issuance SA (the Issuer)

under its Warrant Programme

NATIXIS as Manager

PART A – CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 23 November 2023 (the Base Prospectus) and the supplement to it dated 18 December 2023 which together constitute a base prospectus for the purposes of Regulation (EU) 2017/1129 (as amended, the “Prospectus Regulation”).

This document constitutes the Final Terms of the Warrants described herein and must be read in conjunction with the Base Prospectus as so supplemented. Full information on the Issuer and the offer of the Warrants is only available on the basis of the combination of these Final Terms and the Base Prospectus as so supplemented. The Base Prospectus and the supplements to the Base Prospectus are available for viewing on the websites of the Luxembourg Stock Exchange (<https://www.luxse.com>) and of the Issuers (<https://cib.natixis.com/Home/pims/Prospectus#/prospectusPublic>).

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|-----|---|--|
| 1. | (a) Series number: | 330 |
| | (b) Tranche number: | 2 |
| 2. | Type of Warrants: | – Basket
– Share
– Call
– European Style
– Cash Settled (settlement by way of cash payment) |
| 3. | Form of Warrants: | Materialised Warrants |
| 4. | Number of Warrants issued: | 120,000 warrants, to be consolidated and form a single Series with the issue of 250,000 Warrants linked to a Basket of Shares due September 2029 issued as Series 330 Tranch 1 (ISIN Code: LU1828512217) on the Issue Date |
| 5. | Notional Amount: | EUR 100 |
| 6. | Units: | Not Applicable |
| 7. | Issue Price: | EUR 2.64 per Warrant (i.e. 2.64% of the Notional Amount per Warrant) |
| 8. | Exercise Price: | As per Condition 3 |
| 9. | Settlement Price: | As per Condition 3 |
| 10. | Cash Settlement Amount (Formula Warrants not being Rate Warrants or Currency Warrants): | Not Applicable |
| 11. | Cash Settlement Amount (Formula Warrants being Rate Warrants or Currency Warrants): | Not Applicable |
| 12. | Parity: | Not Applicable |
| 13. | Exercise Rights in relation to Physical Delivery Warrants: | Not Applicable |

14.	Issue Date:	16 April 2024
15.	Exercise Date:	14 September 2029, provided that, if such date is not an Exercise Business Day, the Exercise Date shall be the immediately succeeding Exercise Business Day
16.	Potential Exercise Dates:	Not Applicable
17.	Exercise Period:	Not Applicable
18.	Settlement Date:	24 September 2029
19.	Interim Payment:	Not Applicable
20.	Valuation Date:	As defined in Condition 15.2
21.	Business Day Centre(s):	TARGET
22.	Issuer's option to vary settlement:	Not Applicable
23.	Exchange Rate:	Not Applicable
24.	Settlement Currency:	Euro (EUR)
25.	Calculation Agent:	NATIXIS Calculation Agent department, 7, promenade Germaine Sablon, 75013 Paris, France
26.	Cash Settlement Amount:	The Cash Settlement Amount per Warrant payable on the Settlement Date shall be an amount in the Settlement Currency determined by the Calculation Agent on the relevant Valuation Date in accordance with the following formula: <i>Notional Amount x G x Max(Basket Performance - 1,0)</i> Where: <i>G</i> = 29% <i>Basket Performance</i> = $\sum_{i=1}^n w_i P_i$ <i>n</i> = 10 <i>i</i> = 1 to 10 <i>P_i</i> means the Share Performance of each Share(i) as set out in paragraph 30(j) below. <i>W_i</i> means the weighting of each Share(i) as set out in paragraph 30(c) below.
27.	Maximum Cash Settlement Amount:	Not Applicable
28.	Settlement by Physical Delivery:	Not Applicable
29.	Further provisions applicable to Single Share Warrants:	Not Applicable
30.	Further provisions applicable to Basket Share Warrants:	Applicable

(a)	Companies:	See table set forth in the Annex hereto
(b)	Shares:	See table set forth in the Annex hereto
(c)	Weighting:	See table set forth in the Annex hereto
(d)	Exchange:	As defined in Condition 15.1
(e)	Related Exchange:	As defined in Condition 15.1
(f)	Separate Valuation:	Not Applicable
(g)	Initial Price:	Means, in respect of any Share, the price of the Share on the Exchange as determined by the Calculation Agent on the Strike Date, as of the Valuation Time
(h)	Barrier Price:	Not Applicable
(i)	Final Price:	Means, in respect of any Share, the price of the Share on the Exchange as determined by the Calculation Agent on the Valuation Date, as of the Valuation Time
(j)	Share Performance:	Means in respect of any Share(i), a rate determined by the Calculation Agent in accordance with the following formula: $\frac{\mathbf{Final\ Price(i)}}{\mathbf{Initial\ Price(i)}}$ With i = 1 to 10
(k)	Knock-in Event:	Not Applicable
(l)	Knock-out Event:	Not Applicable
(m)	Strike Date:	22 May 2024
(n)	Observation Dates:	Not Applicable
(o)	Specific Number(s):	Five (5) Scheduled Trading Days
(p)	Valuation Time:	As defined in Condition 15.1
(q)	Minimum Percentage:	As defined in Condition 15.5
(r)	Specified Number of Shares:	Not Applicable
(s)	Cut-off Number:	As defined in Condition 15.5(g)(A)(i)
(t)	Exchange Rate:	Not Applicable
(u)	Additional Disruption Events:	Applicable
	Change in Law:	Applicable
	Trade Date:	2 April 2024
	Hedging Disruption:	Applicable
	Increased Cost of Hedging:	Applicable
	Increased Cost of Stock Borrow:	Not Applicable
	Loss of Stock Borrow:	Not Applicable

31.	Further provisions applicable to Single Index Warrants	Not Applicable
32.	Further provisions applicable to Basket Index Warrants	Not Applicable
33.	Further provisions applicable to Single Commodity Warrants	Not Applicable
34.	Further provisions applicable to Basket Commodity Warrants	Not Applicable
35.	Further provisions applicable to Credit Linked Warrants	Not Applicable
36.	Further provisions applicable to Single Fund Warrants:	Not Applicable
37.	Further provisions applicable to Basket Fund Warrants:	Not Applicable
38.	Further provisions applicable to Rate Warrants:	Not Applicable
39.	Further provisions applicable to Currency Warrants:	Not Applicable
40.	Provisions applicable to Hybrid Warrants:	Not Applicable
41.	Early Settlement for Illegality (Condition 7.1):	
	Hedging Arrangements:	Applicable
42.	Early Settlement for Taxation Reasons (Condition 7.2):	Applicable
43.	Early Settlement at the Option of the Issuer (Condition 7.3):	Not Applicable
44.	Early Settlement at the Option of the Warrantholder (Condition 7.4):	Not Applicable
45.	Early Settlement for Force Majeure and Significant Alteration Event (Condition 7.6):	
	(a) Force Majeure Event:	Applicable
	(b) Significant Alteration Event:	Not Applicable
46.	Relevant Asset(s):	Not Applicable
47.	Entitlement:	Not Applicable
48.	Minimum Exercise Number:	One (1) Warrant
49.	Maximum Exercise Number:	Not Applicable
50.	Minimum Trading Number:	One (1) Warrant
51.	Automatic Exercise:	Applicable

52.	Settlement Disruption Event:	As per Condition 4.3(b)
53.	Unwind Costs:	Applicable
54.	Essential Trigger (Condition 9.5):	Not Applicable
55.	<i>Pro Rata Temporis</i> Reimbursement (Condition 3):	Not Applicable
56.	Additional U.S. Federal Income Tax Considerations:	The Warrants are not Specified Warrants for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.

FINAL VERSION APPROVED BY THE ISSUER

PART B – OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

- (i) Listing: Securitised Derivatives Market (the "SeDeX"), organised and managed by Borsa Italiana S.p.A
- (ii) Admission to trading: Application will be made to list the Certificates on the Italian Stock Exchange and to admit the Certificates for trading on SeDeX with effect from the Issue Date.
- (iii) Estimate of total expenses related to admission to trading: EUR 3,000

2. INTERESTS OF NATURAL AND LEGAL PERSONS INVOLVED IN THE ISSUE

Save for any fees payable to the distributor, so far as the Issuer is aware, no person involved in the issue of the Warrants has an interest material to the offer.

The purchaser or, if applicable, introducing broker of these securities acknowledges and agrees that it shall fully disclose to its clients the existence, nature and amount of any commission or fee paid or payable to it by Natixis (including, if applicable, by way of discount) as required in accordance with laws and regulations applicable to it, including any legislation, regulation and/or rule implementing the Markets in Financial Instrument Directive (2014/65/EU) (MiFID II), or as otherwise may apply in any non-EEA and non-UK jurisdictions.

3. REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

- (a) Reasons for the offer: See "*Use of Proceeds*" below
- (b) Estimated net proceeds: The net proceeds of the issue of the Warrants shall be equal to the Issue Price applied to the Notional Amount per Warrant.
- (c) Estimated total expenses: No expenses can be determined as of the Issue Date.

4. INFORMATION CONCERNING THE UNDERLYING

Name of the Underlying: Set forth in the Annex hereto

Name of the issuer of the underlying security: Set forth in the Annex hereto

ISIN: Set forth in the Annex hereto

Description of the underlying interest rate: Not Applicable

Relevant weightings of each underlying in the basket: Not Applicable

Adjustment rules with relation to events concerning the underlying: Not Applicable

Place where information relating to the Index/Indices can be obtained: Not Applicable

Indication where information about the past and the further performance of the underlying and its volatility can be obtained by electronic means: See the relevant Bloomberg Page (i.e., corresponding to the Bloomberg Code specified in the Annex hereto).

Additional information for investors: The Issuer will not provide any post-issuance information, except as required by any applicable laws and regulations.

5. **HONG KONG SFC CODE OF**

CONDUCT Not Applicable

6. **OPERATIONAL INFORMATION**

(a) ISIN: LU1828512217

(b) Common Code: 182851221

(c) CFI Code Not Applicable

(d) FISN Code Not Applicable

(e) SEDOL: Not Applicable

(f) WKN: Not Applicable

(g) Any clearing system(s) other than Euroclear Bank S.A./N.V., Clearstream Banking S.A. and the relevant identification number(s): Not Applicable

(h) Names and addresses of additional Issuing and Paying Agent(s) (if any): Not Applicable

(i) Rating: The Warrants are not rated.

7. **DISTRIBUTION**

(a) Syndication: The Warrants will be distributed on a non-syndicated basis

(b) If syndicated, names and addresses of Managers and underwriting commitments: Not Applicable

(c) Date of Subscription Agreement: Not Applicable

(d) If non-syndicated, name and address of Manager: **NATIXIS**
7, promenade Germaine Sablon 75013 Paris, France

(e) Total commission and concession: Not Applicable

(f) Public Offer: Not Applicable

(g) Prohibition of Sales to EEA Retail Investors: Applicable

(h) Prohibition of Sales to UK Retail Investors: Applicable

8. **BENCHMARK PROVISIONS** Not Applicable

9. **USE OF PROCEEDS**

The Issuer intends to use the net proceeds from the issue of the Warrants for general corporate purposes. A substantial portion of the proceeds from the issue of the Warrants may be used to hedge market risk with respect to such Warrants.

ANNEX

TABLE

The **Underlying** is a **Basket of Shares** consisting of the following:

i	Company	Bloomberg Code	ISIN Code (Share)	Weighting (w_i)
1	Novartis AG	NOVN SE	CH0012005267	10.00%
2	Deutsche Telekom AG	DTE GY	DE0005557508	10.00%
3	Orange SA	ORA FP	FR0000133308	10.00%
4	Unilever NV	UNA NA	GB00B10RZP78	10.00%
5	ACS Actividades de Construcción y Servicios SA	ACS SQ	ES0167050915	10.00%
6	Iberdrola SA	IBE SQ	ES0144580Y14	10.00%
7	Nestle SA	NESN SE	CH0038863350	10.00%
8	TotalEnergies SE	TTE FP	FR0000120271	10.00%
9	Novo Nordisk A/S	NOVOB DC	DK0062498333	10.00%
10	Koninklijke KPN NV	KPN NA	NL0000009082	10.00%

NOTICE TO THE NOTEHOLDERS



NATIXIS STRUCTURED ISSUANCE SA

Legal Entity Identifier (LEI): 549300YZ10WOWPBDW20

Warrant Programme

SERIES NO: 330

TRANCHE NO: 1

**Issue of 250,000 Cash-Settled Call Warrants linked to a Basket of Shares due September 2029
(the Warrants)**

Under Warrant Programme

Issued by Natixis Structured Issuance SA (the Issuer)

The Issuer accepts the responsibility for the information contained in this notice.

The Issuer declares that, having taken all reasonable care to ensure that such is the case, the information contained in this notice is, to the best of its knowledge, in accordance with the facts and does not omit anything likely to affect the import of such information.

The Issuer draws the attention to the Noteholders that save as disclosed in this notice, no other significant new factor, material or inaccuracy relating to information included in the Final Terms has arisen or been noted, as the case may be, since the publication of the Final Terms.

Unless the context otherwise requires, terms defined in the Final Terms shall have the same meaning when used in this notice.

The Final Terms are laying out as following:

18. Settlement Date: 24 September 2024

Further to this Notice and due to a manifest error, the Issuer hereby informs the Noteholders that the Final Terms are now amended as follows:

18. Settlement Date: 24 September 2029

All other terms and conditions of the Final Terms remain unchanged.

On behalf of the Issuer, **Natixis Structured Issuance SA**

Dated 12 April 2024

FINAL VERSION APPROVED BY THE ISSUER

PROHIBITION OF SALES TO EEA RETAIL INVESTORS – The Warrants are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the European Economic Area (“EEA”). For these purposes, a retail investor means a person who is one (or more) of the following: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended, MiFID II); or (ii) a customer within the meaning of Directive (EU) 2016/97 on insurance distribution, where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129 (as amended, the “Prospectus Regulation”). Consequently no key information document required by Regulation (EU) No 1286/2014 (as amended, the “PRIIPs Regulation”) for offering or selling the Warrants or otherwise making them available to retail investors in the EEA has been prepared and therefore offering or selling the Warrants or otherwise making them available to any retail investor in the EEA may be unlawful under the PRIIPs Regulation.

PROHIBITION OF SALES TO UNITED KINGDOM RETAIL INVESTORS –The Warrants are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom (“UK”). For these purposes, a retail investor means a person who is one (or more) of the following: (i) a retail client as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (the “EUWA”); or (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000 (the “FSMA”) and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129 as it forms part of UK domestic law by virtue of the EUWA (the “UK Prospectus Regulation”). Consequently no key information document required by Regulation (EU) No 1286/2014 as it forms part of UK domestic law by virtue of the EUWA (as amended, the “UK PRIIPs Regulation”) for offering or selling the Warrants or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling the Warrants or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.

MiFID II product governance / Retail investors, professional investors and ECPs – Solely for the purposes of the manufacturer’s product approval process, the target market assessment in respect of the Warrants, taking into account the five categories referred to in item 19 of the Guidelines published by ESMA on 3 August 2023, has led to the conclusion that: (i) the target market for the Warrants is eligible counterparties, professional clients and retail clients, each as defined in MiFID II; and (ii) all channels for distribution of the Warrants are appropriate, including investment advice, portfolio management, non-advised sales and pure execution services. Any person subsequently offering, selling or recommending the Warrants (a “distributor”) should take into consideration the manufacturer’s target market assessment; however, a distributor subject to MiFID II is responsible for undertaking its own target market assessment in respect of the Warrants (by either adopting or refining the manufacturer’s target market assessment) and determining appropriate distribution channels, subject to the distributor’s suitability and appropriateness obligations under MiFID II, as applicable.

UK MIFIR PRODUCT GOVERNANCE /RETAIL INVESTORS, PROFESSIONAL INVESTORS AND ECPs ONLY TARGET MARKET – Solely for the purposes of the manufacturer’s product approval process, the target market assessment in respect of the Warrants, has led to the conclusion that: (i) the target market for the Warrants is retail clients, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of UK domestic law by virtue of the European Union (Withdrawal) Act 2018 (“EUWA”), eligible counterparties, as defined in the FCA Handbook Conduct of Business Sourcebook (“COBS”) and professional clients, as defined in Regulation (EU) No 600/2014 as it forms part of UK domestic law by virtue of the EUWA (“UK MiFIR”); and (ii) all channels for distribution of the Warrants are appropriate, including investment advice, portfolio management, non-advised sales and pure execution services. Any person subsequently offering, selling or recommending the Warrants (a “distributor”) should take into consideration the manufacturer’s target market assessment; however, a distributor subject to the FCA Handbook Product Intervention and Product Governance Sourcebook (the “UK MiFIR Product Governance Rules”) is responsible for undertaking its own target market assessment in respect of Warrants (by either adopting or refining the manufacturer’s target market assessment) and determining appropriate distribution channels, subject to the distributor’s suitability and appropriateness obligations under COBS, as applicable.

Applicable Final Terms dated 14 March 2024

Final Version Approved by the Issuer



NATIXIS STRUCTURED ISSUANCE SA

Legal Entity Identifier (LEI): 549300YZ10WOWPBPDW20

Series number 330

Issue of 250,000 Cash-Settled Call Warrants linked to a Basket of Shares due September 2029 (the Warrants)

Issued by Natixis Structured Issuance SA (the Issuer)

under its Warrant Programme

NATIXIS as Manager

PART A – CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth in the Base Prospectus dated 23 November 2023 (the Base Prospectus) and the supplement to it dated 18 December 2023 which together constitute a base prospectus for the purposes of Regulation (EU) 2017/1129 (as amended, the “Prospectus Regulation”).

This document constitutes the Final Terms of the Warrants described herein and must be read in conjunction with the Base Prospectus as so supplemented. Full information on the Issuer and the offer of the Warrants is only available on the basis of the combination of these Final Terms and the Base Prospectus as so supplemented. The Base Prospectus and the supplements to the Base Prospectus are available for viewing on the websites of the Luxembourg Stock Exchange (<https://www.luxse.com>) and of the Issuers (<https://cib.natixis.com/Home/pims/Prospectus#/prospectusPublic>).

- | | | |
|-----|---|---|
| 1. | (a) Series number: | 330 |
| | (b) Tranche number: | 1 |
| 2. | Type of Warrants: | – Basket
– Share
– Call
– European Style
– Cash Settled (settlement by way of cash payment) |
| 3. | Form of Warrants: | Materialised Warrants |
| 4. | Number of Warrants issued: | 250,000 warrants |
| 5. | Notional Amount: | EUR 100 |
| 6. | Units: | Not Applicable |
| 7. | Issue Price: | EUR 2.64 per Warrant (i.e. 2.64% of the Notional Amount per Warrant) |
| 8. | Exercise Price: | As per Condition 3 |
| 9. | Settlement Price: | As per Condition 3 |
| 10. | Cash Settlement Amount (Formula Warrants not being Rate Warrants or Currency Warrants): | Not Applicable |
| 11. | Cash Settlement Amount (Formula Warrants being Rate Warrants or Currency Warrants): | Not Applicable |
| 12. | Parity: | Not Applicable |
| 13. | Exercise Rights in relation to Physical Delivery Warrants: | Not Applicable |
| 14. | Issue Date: | 18 March 2024 |
| 15. | Exercise Date: | 14 September 2029, provided that, if such date is not an Exercise Business Day, the Exercise Date shall be the immediately succeeding Exercise Business Day |

16.	Potential Exercise Dates:	Not Applicable
17.	Exercise Period:	Not Applicable
18.	Settlement Date:	24 September 2024
19.	Interim Payment:	Not Applicable
20.	Valuation Date:	As defined in Condition 15.2
21.	Business Day Centre(s):	TARGET
22.	Issuer's option to vary settlement:	Not Applicable
23.	Exchange Rate:	Not Applicable
24.	Settlement Currency:	Euro (EUR)
25.	Calculation Agent:	NATIXIS Calculation Agent department, 7, promenade Germaine Sablon, 75013 Paris, France
26.	Cash Settlement Amount:	The Cash Settlement Amount per Warrant payable on the Settlement Date shall be an amount in the Settlement Currency determined by the Calculation Agent on the relevant Valuation Date in accordance with the following formula: <i>Notional Amount x G x Max(Basket Performance - 1,0)</i> Where: <i>G</i> = 29% <i>Basket Performance</i> = $\sum_{i=1}^n w_i P_i$ <i>n</i> = 10 <i>i</i> = 1 to 10 <i>P_i</i> means the Share Performance of each Share(i) as set out in paragraph 30(j) below. <i>W_i</i> means the weighting of each Share(i) as set out in paragraph 30(c) below.
27.	Maximum Cash Settlement Amount:	Not Applicable
28.	Settlement by Physical Delivery:	Not Applicable
29.	Further provisions applicable to Single Share Warrants:	Not Applicable
30.	Further provisions applicable to Basket Share Warrants:	Applicable
	(a) Companies:	See table set forth in the Annex hereto
	(b) Shares:	See table set forth in the Annex hereto
	(c) Weighting:	See table set forth in the Annex hereto
	(d) Exchange:	As defined in Condition 15.1

(e)	Related Exchange:	As defined in Condition 15.1
(f)	Separate Valuation:	Not Applicable
(g)	Initial Price:	Means, in respect of any Share, the price of the Share on the Exchange as determined by the Calculation Agent on the Strike Date, as of the Valuation Time
(h)	Barrier Price:	Not Applicable
(i)	Final Price:	Means, in respect of any Share, the price of the Share on the Exchange as determined by the Calculation Agent on the Valuation Date, as of the Valuation Time
(j)	Share Performance:	Means in respect of any Share(i), a rate determined by the Calculation Agent in accordance with the following formula: $\frac{\textit{Final Price}(i)}{\textit{Initial Price}(i)}$ With i = 1 to 10
(k)	Knock-in Event:	Not Applicable
(l)	Knock-out Event:	Not Applicable
(m)	Strike Date:	22 May 2024
(n)	Observation Dates:	Not Applicable
(o)	Specific Number(s):	Five (5) Scheduled Trading Days
(p)	Valuation Time:	As defined in Condition 15.1
(q)	Minimum Percentage:	As defined in Condition 15.5
(r)	Specified Number of Shares:	Not Applicable
(s)	Cut-off Number:	As defined in Condition 15.5(g)(A)(i)
(t)	Exchange Rate:	Not Applicable
(u)	Additional Disruption Events:	Applicable
	Change in Law:	Applicable
	Trade Date:	6 March 2024
	Hedging Disruption:	Applicable
	Increased Cost of Hedging:	Applicable
	Increased Cost of Stock Borrow:	Not Applicable
	Loss of Stock Borrow:	Not Applicable
31.	Further provisions applicable to Single Index Warrants	Not Applicable
32.	Further provisions applicable to Basket Index Warrants	Not Applicable
33.	Further provisions applicable to Single Commodity Warrants	Not Applicable

34.	Further provisions applicable to Basket Commodity Warrants	Not Applicable
35.	Further provisions applicable to Credit Linked Warrants	Not Applicable
36.	Further provisions applicable to Single Fund Warrants:	Not Applicable
37.	Further provisions applicable to Basket Fund Warrants:	Not Applicable
38.	Further provisions applicable to Rate Warrants:	Not Applicable
39.	Further provisions applicable to Currency Warrants:	Not Applicable
40.	Provisions applicable to Hybrid Warrants:	Not Applicable
41.	Early Settlement for Illegality (Condition 7.1):	
	Hedging Arrangements:	Applicable
42.	Early Settlement for Taxation Reasons (Condition 7.2):	Applicable
43.	Early Settlement at the Option of the Issuer (Condition 7.3):	Not Applicable
44.	Early Settlement at the Option of the Warrantheader (Condition 7.4):	Not Applicable
45.	Early Settlement for Force Majeure and Significant Alteration Event (Condition 7.6):	
	(a) Force Majeure Event:	Applicable
	(b) Significant Alteration Event:	Not Applicable
46.	Relevant Asset(s):	Not Applicable
47.	Entitlement:	Not Applicable
48.	Minimum Exercise Number:	One (1) Warrant
49.	Maximum Exercise Number:	Not Applicable
50.	Minimum Trading Number:	One (1) Warrant
51.	Automatic Exercise:	Applicable
52.	Settlement Disruption Event:	As per Condition 4.3(b)
53.	Unwind Costs:	Applicable
54.	Essential Trigger (Condition 9.5):	Not Applicable
55.	<i>Pro Rata Temporis</i> Reimbursement (Condition 3):	Not Applicable

56. Additional U.S. Federal Income Tax Considerations:

The Warrants are not Specified Warrants for purposes of Section 871(m) of the U.S. Internal Revenue Code of 1986.

FINAL VERSION APPROVED BY THE ISSUER

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1. LISTING AND ADMISSION TO TRADING

- (i) Listing: Securitised Derivatives Market (the "SeDeX"), organised and managed by Borsa Italiana S.p.A
- (ii) Admission to trading: Application will be made to list the Certificates on the Italian Stock Exchange and to admit the Certificates for trading on SeDeX with effect from the Issue Date.
- (iii) Estimate of total expenses related to admission to trading: EUR 3,000

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Save for any fees payable to the distributor, so far as the Issuer is aware, no person involved in the issue of the Warrants has an interest material to the offer.

The purchaser or, if applicable, introducing broker of these securities acknowledges and agrees that it shall fully disclose to its clients the existence, nature and amount of any commission or fee paid or payable to it by Natixis (including, if applicable, by way of discount) as required in accordance with laws and regulations applicable to it, including any legislation, regulation and/or rule implementing the Markets in Financial Instrument Directive (2014/65/EU) (MiFID II), or as otherwise may apply in any non-EEA and non-UK jurisdictions.

3. REASONS FOR THE OFFER, ESTIMATED NET PROCEEDS AND TOTAL EXPENSES

- (a) Reasons for the offer: See "*Use of Proceeds*" below
- (b) Estimated net proceeds: The net proceeds of the issue of the Warrants shall be equal to the Issue Price applied to the Notional Amount per Warrant.
- (c) Estimated total expenses: No expenses can be determined as of the Issue Date.

4. INFORMATION CONCERNING THE UNDERLYING

- Name of the Underlying: Set forth in the Annex hereto
- Name of the issuer of the underlying security: Set forth in the Annex hereto
- ISIN: Set forth in the Annex hereto
- Description of the underlying interest rate: Not Applicable
- Relevant weightings of each underlying in the basket: Not Applicable
- Adjustment rules with relation to events concerning the underlying: Not Applicable
- Place where information relating to the Index/Indices can be obtained: Not Applicable
- Indication where information about the past and the further performance of the underlying and its volatility can be obtained by electronic means: See the relevant Bloomberg Page (i.e., corresponding to the Bloomberg Code specified in the Annex hereto).

Additional information for investors: The Issuer will not provide any post-issuance information, except as required by any applicable laws and regulations.

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CONDUCT Not Applicable

6. OPERATIONAL INFORMATION

(a) ISIN: LU1828512217

(b) Common Code: 182851221

(c) CFI Code Not Applicable

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(f) WKN: Not Applicable

(g) Any clearing system(s) other than Euroclear Bank S.A./N.V., Clearstream Banking S.A. and the relevant identification number(s): Not Applicable

(h) Names and addresses of additional Issuing and Paying Agent(s) (if any): Not Applicable

(i) Rating: The Warrants are not rated.

7. DISTRIBUTION

(a) Syndication: The Warrants will be distributed on a non-syndicated basis

(b) If syndicated, names and addresses of Managers and underwriting commitments: Not Applicable

(c) Date of Subscription Agreement: Not Applicable

(d) If non-syndicated, name and address of Manager: **NATIXIS**
7, promenade Germaine Sablon 75013 Paris, France

(e) Total commission and concession: Not Applicable

(f) Public Offer: Not Applicable

(g) Prohibition of Sales to EEA Retail Investors: Applicable

(h) Prohibition of Sales to UK Retail Investors: Applicable

8. BENCHMARK PROVISIONS Not Applicable

9. USE OF PROCEEDS

The Issuer intends to use the net proceeds from the issue of the Warrants for general corporate purposes. A substantial portion of the proceeds from the issue of the Warrants may be used to hedge market risk with respect to such Warrants.

ANNEX

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7	Nestle SA	NESN SE	CH0038863350	10.00%
8	TotalEnergies SE	TTE FP	FR0000120271	10.00%
9	Novo Nordisk A/S	NOVOB DC	DK0062498333	10.00%
10	Koninklijke KPN NV	KPN NA	NL0000009082	10.00%