Natixis
FTSE 150 Autocallable Super Tracker - August 2016
Factsheet



INVESTMENT DESCRIPTION

A 6 year investment linked to the performance of the FTSE Custom 150 Equally Weighted Discounted Return Index.

At the end of year 2, if the index is up by 5% or more, the product will autocall returning full capital plus a coupon of 20% and the investment will end.
If the product does not autocall, it will continue until maturity and the investor will receive 150% participation of any growth in the index.

At the final observation date, if the index is below its initial level but is at or above 60% of its initial level, then full capital is returned.
If the index is below 60% of its initial level then capital return will be reduced on a 1-for-1 basis. For example if the index has fallen to 40% of its original level, 40% of the capital will be paid.

BENEFITS

- Autocall feature potentially shortens the investment term and is triggered by minimal market growth
- Early maturity provides an opportunity to re-assess client's wealth strategy
- 5% market growth needed to deliver enhanced returns
- Enhanced participation at maturity means the client benefits from 150% of any growth on the index
- Daily pricing and trading available

RISKS

- The return is limited to the pre-defined investment terms
- There is a risk to capital should the underlying breach the barrier or the issuer default on their obligations

Natixis: Natixis SA offers corporate, investment and financial services. The Bank services companies, financial institutions and institutional investors. Natixis offers wholesale banking in the form of advising and financing, investment solutions in the form of asset management, insurance, private banking and private equity, as well as other specialized financial services.
Source: Bloomberg 22.07.2016

PRODUCT FACTS & FEATURES

Issuer and Counterparty:	Natixis
Credit Ratings:	Moody's A2; Fitch A; S&P A Source: Bloomberg 22.07.2016
Maximum Term:	6 years
Investment Structure:	Autocallable Super Tracker
Autocall Opportunity:	End of year 2 only
Autocall Trigger:	105% of initial level
Coupon Rate:	20% (10% annually) Gross
Participation Rate: (if no Autocall)	150% of growth
Capital Risk:	Not capital protected
Capital Protection Barrier:	60% Final level (European style)
Underlying Basket:	**Bloomberg Code:**
UK: FTSE Custom 150 Equally Weighted Discounted Return	UKX150EQ Index

KEY DATES

Subscription Period:	22 Jul 2016—24 Aug 2016 (4.30pm UK time)
Strike Date:	26 August 2016
Autocall Observation:	28 August 2018
Final Observation:	26 August 2022
Maturity Date:	02 September 2022
Currency:	GBP
ISIN:	XS1373371001

THE UNDERLYING

The **FTSE Custom 150 Equally Weighted Discounted Return Index** (UKX150EQ) is designed to measure the performance of the top 150 largest companies by market capitalization listed on London Stock Exchange, where all companies are weighted equally. The index contains all constituents of the FTSE 100 Index and the top 50 largest constituents of the FTSE 250 Index.

Source: Bloomberg 22.07.2016

IDAD Limited is Authorised and Regulated by the Financial Conduct Authority FCA FRN 740499. For Professional Clients and Eligible Counterparties as defined by the FCA only. This material should be read and understood along with the Issuer's Term Sheet, which is available on request. All rights reserved. No part of this publication may be reproduced, copied or distributed without the prior permission in writing of IDAD. Returns from the structured products are at risk in the event of any of the institutions who provide securities for these products default on their financial obligations.

Natixis
FTSE 150 Autocallable Super Tracker - August 2016
Factsheet



SUITABILITY

May be suitable for investors who:

- are seeking the opportunity for higher returns than current cash rates
- understand and accept there is a risk to capital
- are looking to invest for the medium or long term, being happy to remain invested until maturity
- are slightly bullish on equity markets
- wish to use this investment as part of a well diversified portfolio
- understand the risk to capital in the event of counterparty default
- should they need to sell their investment accept that the trading price is likely to mean they get back less then they invested

RATIONALE

Structured products are becoming increasingly popular for investors due to the wide variety of payoffs and levels of protection that can be achieved by the different types of structures that are available.

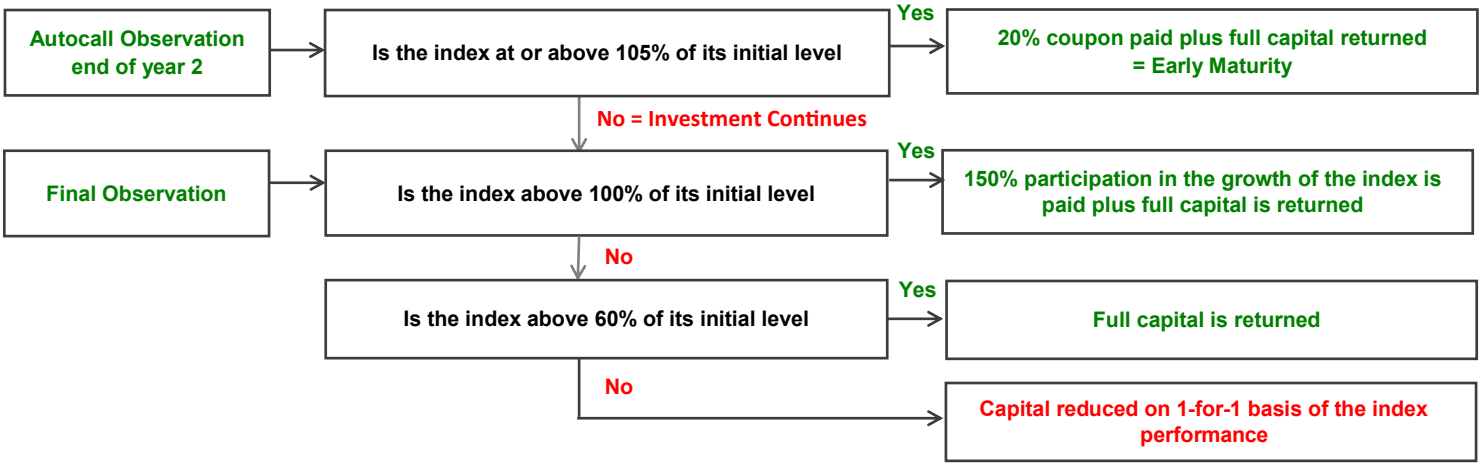
The autocall is one of the most popular structured product payoffs and one actively sought as evidenced by the volumes that we trade.

The enhanced participation at maturity gives the opportunity to receive a return greater than the actual index growth.

A balance of risk and reward may be achieved by using an index linked to one of the largest economies in the world. Should there be no autocall or growth at maturity, a good degree of capital protection is included at maturity.

To manage the capital risk with a 60% final level barrier which offers re-assurance to the more cautious investor

HOW THE INVESTMENT WORKS



For further information please contact IDAD at:

Bellamy House, Winton Road, Petersfield, Hampshire. GU32 3HA

email: enquiries@idad.biz **telephone:** +44(0)1730 263943 **or visit our website** www.idad.biz

The note is/are not in any way sponsored, endorsed, sold or promoted by FTSE International Limited ("FTSE") or the London Stock Exchange Group companies ("LSEG") (together the "Licensor Parties") and none of the Licensor Parties make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to (i) the results to be obtained from the use of the FTSE Custom 150 Equally Weighted Discounted Return (the "Index") upon which the Note is based, (ii) the figure at which the Index is said to stand at any particular time on any particular day or otherwise, or (iii) the suitability of the Index for the purpose to which it is being put in connection with the Note. None of the Licensor Parties have provided or will provide any financial or Investment advice or recommendation in relation to the Index to Natixis or to its clients. The Index is calculated by FTSE or its agent. None of the Licensor Parties shall be liable (whether in negligence or otherwise) to any person for any error in the Index or (b) under any obligation to advise any person of any error therein. All rights in the Index vest in FTSE. "FTSE®" is a trade mark of LSEG and is used by FTSE under licence.

IDAD Limited is Authorised and Regulated by the Financial Conduct Authority FCA FRN 740499. For Professional Clients and Eligible Counterparties as defined by the FCA only. This material should be read and understood along with the Issuer's Term Sheet, which is available on request. All rights reserved. No part of this publication may be reproduced, copied or distributed without the prior permission in writing of IDAD. Returns from the structured products are at risk in the event of any of the institutions who provide securities for these products default on their financial obligations.