Natixis
FTSE 150 Autocallable Super Tracker - October 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
- Capital protection feature
- 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

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 specialised financial services.

Source: Bloomberg 23.08.2016

PRODUCT FACTS & FEATURES

Issuer and Counterparty:	Natixis
Credit Ratings:	Moody's A2; Fitch A; S&P A Source: Bloomberg 23.08.2016
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:	150% of growth (if no Autocall)
Capital Risk:	Not capital protected
Capital Protection Barrier:	60% Final level (European style)
Underlying Investment:	**Bloomberg Code:**
UK: FTSE Custom 150 Equally Weighted Discounted Return	UKX150EQ Index

KEY DATES

Subscription Period:	2 Sept 2016—30 Sept 2016 (4.30pm UK time)
Strike Date:	3 October 2016
Autocall Observation:	3 October 2018
Final Observation:	3 October 2022
Maturity Date:	10 October 2022
Currency:	GBP
ISIN:	XS1373380093

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 23.08.2016

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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.

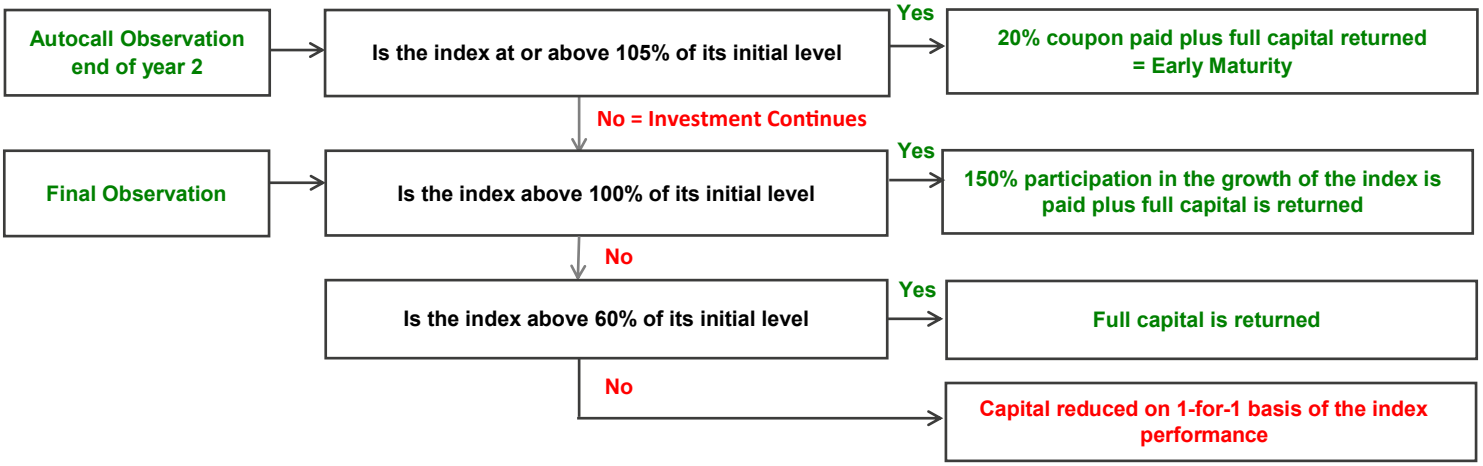
The autocall is one of the most popular structured product payoffs and one actively sought as evidenced by the volumes that we trade.

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

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