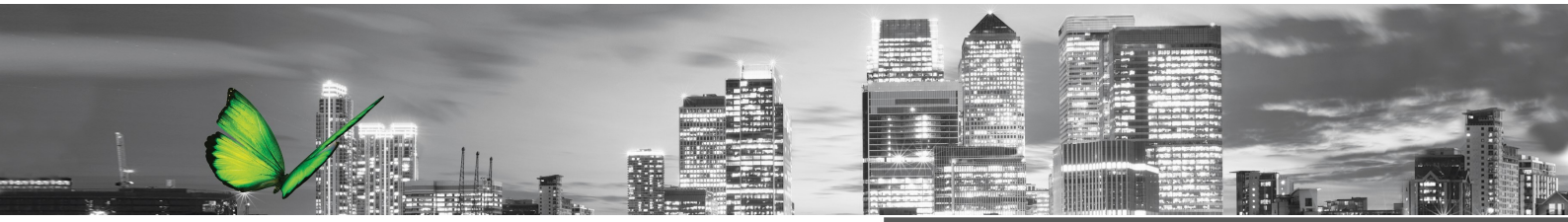
Natixis
Triple Index Catch-Up Income Autocall April 2017
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INVESTMENT DESCRIPTION

A 6 year investment linked to the performance of UK, US and Australian Indices.

If on any of the quarterly observation dates, including the final observation, the closing levels of all the underlyings are at or above 80% of their initial levels, the income coupon will be paid plus any previously missed coupons.

This investment will mature early if all the underlyings are equal to or above their initial levels on any quarterly observation date starting end of year 2.

At the final observation date, if all underlyings are at or above 70% of their initial levels, then full capital is returned. If any underlying is below 70% of its original level, capital return will be reduced on a 1-for-1 basis. For example if the worst performing underlying has fallen to 40% of its original level, 40% of the capital will be returned.

BENEFITS

- Opportunity for regular income payments even where the underlying show falls of up to 20%
- A memory feature, whereby coupons previously unpaid, will be included when the coupon trigger is next activated
- Autocall feature potentially shortens the investment term and is triggered by minimal growth
- Early maturity provides an opportunity to re-assess client's wealth strategy
- Daily pricing

RISKS

- The return is limited to the pre-defined investment terms
- The income payment is conditional upon the underlying performance
- There is a risk to capital should one of the underlyings breach the barrier or the issuer default

PRODUCT FACTS & FEATURES

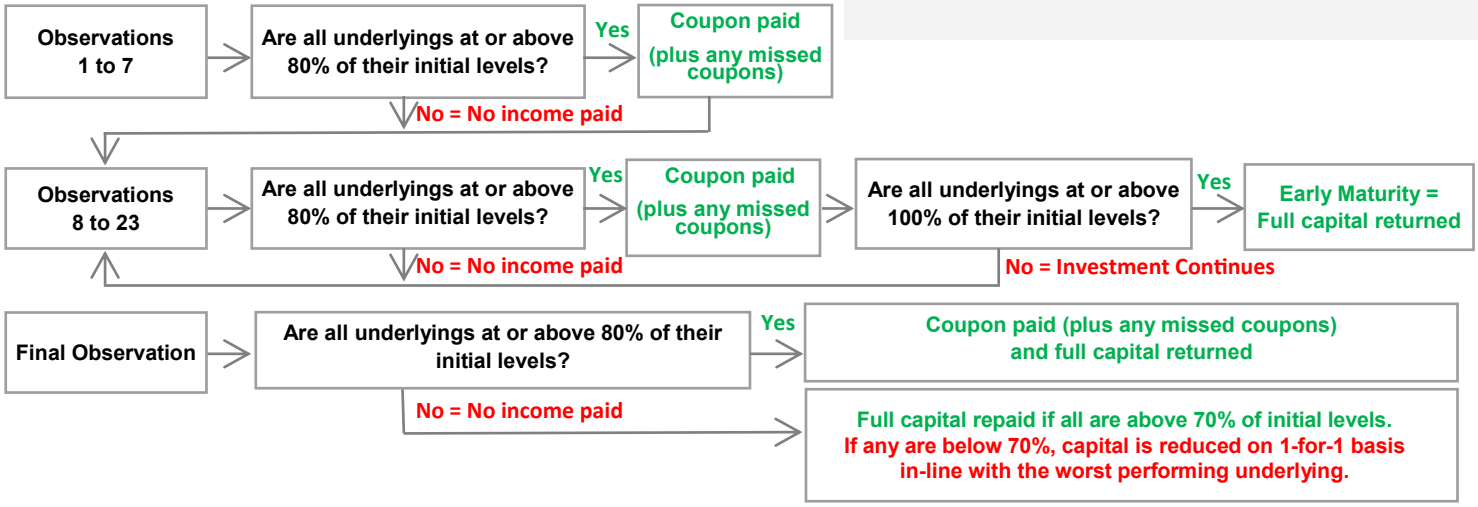
Issuer and Counterparty:	Natixis
Credit Ratings:	Moody's A2; Fitch A; S&P A Source: Bloomberg 01.03.2017
Maximum Term:	6 years
Investment Structure:	Quarterly Memory Income Autocall
Autocall opportunities:	Quarterly (First observation at 24 months)
Autocall Trigger:	100% of initial level
Memory Income Rate:	EUR = 1.25% Quarterly GBP = 1.45% Quarterly USD = 1.95% Quarterly
Income Trigger:	80% of initial level
Capital Risk:	Not capital protected
Capital Protection Barrier:	70% Final level (European style)

Underlying Basket	**Bloomberg Code**
UK: FTSE 100	UKX Index
US: Russell 2000	RTY Index
Australia: ASX 200	AS51 Index

KEY INFORMATION

Subscription Period:	01 Mar 2017 – 05 Apr 2017 (4.30pm UK Time)
Strike Date:	07 April 2017
1st Coupon Observation:	07 July 2017
1st Autocall Observation:	08 April 2019
Final Observation:	11 April 2023
Maturity Date:	25 April 2023
ISIN:	EUR = XS1468278376 GBP = XS1468278020 USD = XS1468278293

HOW THE INVESTMENT WORKS



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THE UNDERLYINGS

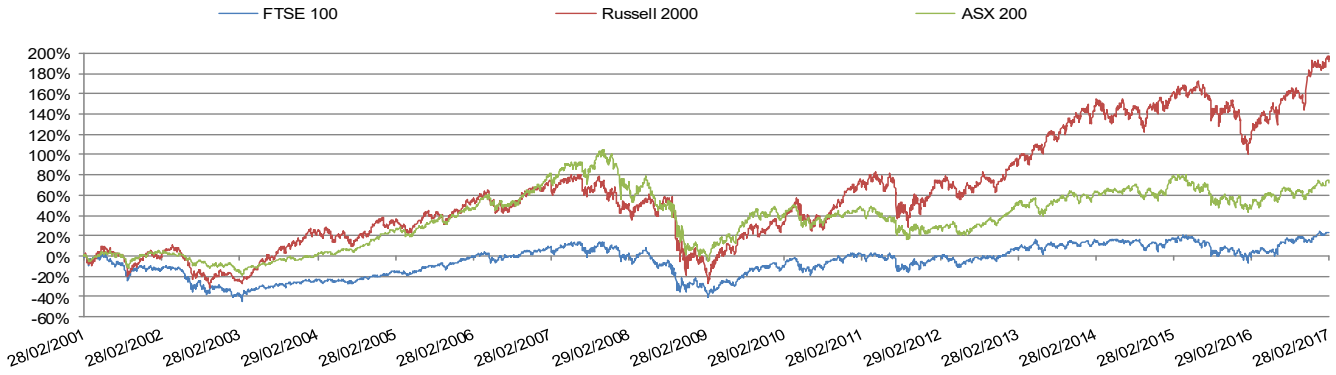
The **FTSE100** (UKX) is a market-capitalisation weighted index of UK listed blue chip companies. The index is part of the FTSE UK Series and is designed to measure the performance of the 100 largest companies traded on the London Stock Exchange that pass screening for size and liquidity.

The **Russell 2000 Index** is comprised of the smallest 2000 companies in the Russell 3000 Index, representing approximately 8% of the Russell 3000 total market capitalization. The index was developed with a base value of 135.00 as of December 31, 1986

The **S&P/ASX 200** measures the performance of the 200 largest index-eligible stocks listed on the ASX by float-adjusted market capitalization. Representative liquid and tradable, it is widely considered Australia's preeminent benchmark index.

Source: Bloomberg 01.03.2017

MOVEMENT IN THE UNDERLING OVER A 16 YEAR PERIOD



16 Year Back-Testing.

This 16 year back-test shows the historical data for a full 10 years of 6 year products that could reach the full term.

Of the 2,501 scenarios tested, 21.67% would reach the full term without autocalling but none of those would have breached the 70% final level barrier.

All coupon observations have also been tested and out of all 2,501 scenarios tested only 76 would not have paid all available coupons thanks to the Catch-Up feature.

The historic average annualised returns would have been: **EUR** = 4.9% p.a., **GBP** = 5.68% p.a., **USD** = 7.64% p.a..

Autocall Test	Autocalled	%	Autocall Test	Autocalled	%	Autocall Test	Autocalled	%	Autocall Test	Autocalled	%
24 Months	1,134	45.34%	**36 Months**	61	2.44%	**48 Months**	10	0.40%	**60 Months**	39	1.56%
27 Months	151	6.04%	**39 Months**	117	4.68%	**51 Months**	16	0.64%	**63 Months**	21	0.84%
30 Months	67	2.68%	**42 Months**	111	4.44%	**54 Months**	59	2.36%	**66 Months**	22	0.88%
33 Months	33	1.32%	**45 Months**	66	2.64%	**57 Months**	42	1.68%	**69 Months**	10	0.40%

Total Number tested	Matured Early	% Matured Early	Reached Final Date	% To Reach Final Date	% That returned Full Capital	Final Barrier Breached	% Barrier Breach
2501	1959	78.33%	542	21.67%	100%	0	0.00%

Past performance is not a reliable indicator of future performance and should not be used to assess the future returns or risks

Source: Bloomberg 01.03.2017, Data period: 28.02.2001 to 28.02.2017

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Source: Bloomberg 01.03.2017

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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
- understand the impact of global economic issues
- understand the criteria which will determine the income payments
- are looking to invest for the medium to long term, being happy to remain invested until maturity
- wish to use this investment as part of a well-diversified portfolio
- understand that the returns are pre-defined and that they will forgo growth in the underlyings which exceeds that fixed level
- understand the risk to capital in the event of counterparty default
- should they need to sell their investment, accept that the trading price will likely mean they get back less than they invested
- appreciate that income payments are conditional but understand that the memory feature can deliver missed income payments

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 opportunity for an income stream can be of key importance to investors as part of their wealth planning. The probability of an income payment being triggered is increased with this investment as an underlying needs to show a fall of 20% from the initial level on any observation date before the income stream is disrupted.

The investment also benefits from a memory coupon feature so that if any coupons have missed being paid, they will catch-up the next time all underlyings are above 80% of their initial levels on an observation date.

These three underlyings have been selected in order to support the anticipated delivery of that income.

The autocall payoff can bring an early return of capital allowing the opportunity for a re-assessment of investment strategy. The value of this feature cannot be underestimated as it brings with it the opportunity to secure capital value, as well as the chance to take advantage of future market trends.

To manage the capital risk, a final level barrier set at 70% means an underlying must fall by more than 30% over 6 years before capital is at risk.

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