



# NATIXIS DEVELOPED INDICES BESPOKE 5

MARCH 2026 FACTSHEET

Target Return: USD = 7.94%



## Observation dates (some dates may vary if a bank holiday or non-business day occurs)

	Observation Date	Payment Date	Autocall Trigger
Observation 1	15 March 2027	22 March 2027	100%
Observation 2	13 September 2027	20 September 2027	100%
Observation 3	13 March 2028	20 March 2028	100%
Observation 4	13 September 2028	20 September 2028	100%
Observation 5	13 March 2029	20 March 2029	100%
Observation 6	13 September 2029	20 September 2029	100%
Observation 7	13 March 2030	20 March 2030	100%
Observation 8	13 September 2030	20 September 2030	100%
Observation 9	13 March 2031	20 March 2031	100%
Observation 10	15 September 2031	22 September 2031	100%
Final Observation	15 March 2032	22 March 2032	100%
Final Observation	15 March 2032	22 March 2032	65% Geared Put

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**Natixis** provides financial services. The Company offers housing asset and wealth management, corporate and investment banking, and other investment services. Natixis serves energy, metals & mining, real estate, transportation, telecoms & tech, environment, healthcare, and insurance sectors worldwide.

Source: Bloomberg 06.03.2026

## 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.

Autocalls have been one of the most popular structures over the years. With a classic autocall, returns are paid if all Underlyings are at or above the Autocall Trigger on an observation date.

The Underlyings detailed overleaf have been selected in order to support the anticipated delivery of the coupons.

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 65% means an Underlying must fall by more than 35% over the full term before capital is at risk.

## Suitability

This product may be suitable for investors who:

- Are seeking the opportunity for higher returns than current cash rates at the time this product was launched.
- Are seeking growth rather than income.
- Understand and accept there is a risk to capital and how the Capital Protection Barrier works.
- Understand the impact of global economic issues and how they will affect the product.
- Understand the criteria which will determine the coupon payments.
- Are looking to invest for the medium to long term, being happy to remain invested until maturity.
- Can afford to have their cash invested for the full term of the Product.
- Wish to use this investment as part of a well-diversified portfolio.
- Understand that the returns are pre-defined and that they will forgo any growth in the Underlyings which exceeds the fixed level available with this investment product.
- Understand the risk to capital in the event of a counterparty default.
- Should they need to sell their investment, accept that the trading price will likely mean they get back less than they invested.

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## Underlyings

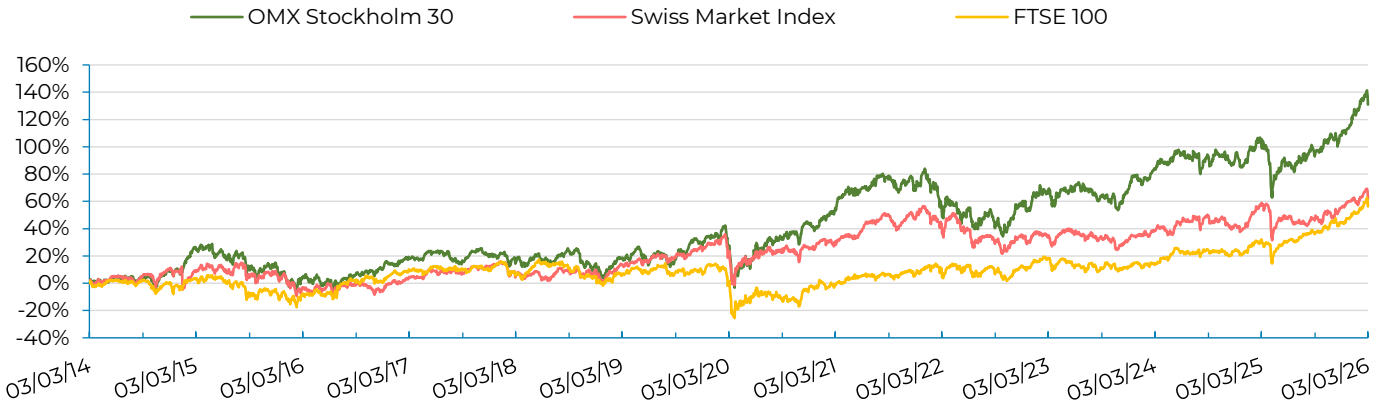
The **OMX Stockholm 30 Index** consists of the 30 most actively traded stocks on the Stockholm Stock Exchange and is a market weighted price index. The composition of the OMXS30 index is revised twice a year. The index was developed with a base level of 125 as of September 30, 1986. Effective on April 27, 1998 there was a 4-1 split of the index value.

The **Swiss Market Index** is an index of the largest and most liquid stocks traded on the Geneva, Zurich, and Basel Stock Exchanges. The index has a base level of 1500 as of June 1988.

The **FTSE 100 Index** is a capitalization-weighted index of the 100 most highly capitalized companies traded on the London Stock Exchange. The equities use an investibility weighting in the index calculation. The index was developed with a base level of 1000 as of December 30, 1983. \* Please see UKEDA100 Index and FTPTP100 Index for the official FTSE 100 Index Dividend Yield and P/E Ratio\*

Source: Bloomberg 06.03.2026

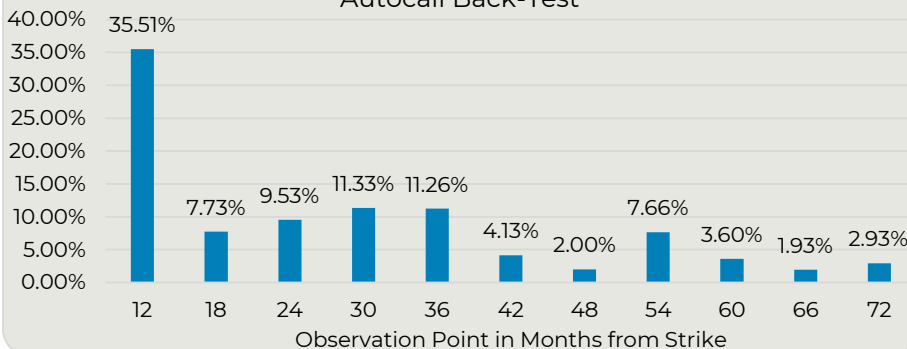
## Movement in the Underlyings over a 12 year period



## 12 year back-testing

- Back-testing shows how the investment would have performed historically using data from previous potential strike dates and observations. Although past performance is not an indication of future performance, it can give a factual insight into how the investment would have performed historically.
- This 12 year back-test shows the historical data for a full 6 years of 6 year products that could reach the full term.
- Of the 1,501 product scenarios tested, 97.60% would have autocalled paying all available coupons.

Autocall Back-Test



<b>Total Number Tested:</b>	1,501
<b>% Autocalled:</b>	97.60%
<b>% Not Autocalled:</b>	2.40%
<b>% That Returned Full Capital:</b>	100%
<b>% Barrier Breach:</b>	0.00%
<b>Average Historic Return USD:</b>	7.75% p.a.

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

**Source:** Bloomberg 06.03.2026, Data period: 03.03.2014 to 03.03.2026 - Assumptions shown are net of any initial fees or costs and describe the potential historic return that a client would have received based on the terms of this Product.

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- Trade orders should be sent to [orders@idad.com](mailto:orders@idad.com)
- All trades will be settled direct with IDAD's Euroclear a/c 44382

## Secondary market

The Issuing bank will endeavour to provide quotes under normal market conditions for trading purposes upon request, subject to a Bid-Offer spread of 1%. On the secondary market, traded prices will include any accrued interest ("dirty prices"). Sale trades will settle 2 days after the trade date. Trading details as above.

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