

# NATIXIS 100% CAPITAL PROTECTED AUTOCALL

SEPTEMBER 2026 FACTSHEET



**Target Return:** GBP = 8.70% p.a. USD = 9.06% p.a.

## Investment Description

A 6 year investment linked to the performance of Swedish, Italian, Japanese and US Indices.

If on any semi-annual observation date (including the Final Observation date), starting at 36 months, all of the Underlyings are at or above the Autocall Trigger, the investment will autocall. Initial capital plus the Coupon Rate for each semi-annual period which has elapsed is paid and the investment will end.

The product is **100% Capital Protected** so full capital will be returned to investors at maturity irrespective of the performance of the Underlyings.

## Benefits

- Autocall feature potentially shortens the investment term and is triggered by minimal market growth.
- Snowballing coupon.
- 100% Capital Protected at maturity.
- 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 coupon payment is conditional upon the Underlying performance.
- Investors will be exposed to the credit risk of the Issuer. If the Issuer becomes insolvent or cannot make the payments on the Product for any other reason, investors could lose some or all of their investment. A decline in the Issuer's credit quality is likely to reduce the market value of the Product and therefore the price an investor may receive for the Product if they were to sell them in the market.
- Should investors need to sell their investment before maturity, the trading price will likely mean they get back less than they invested.

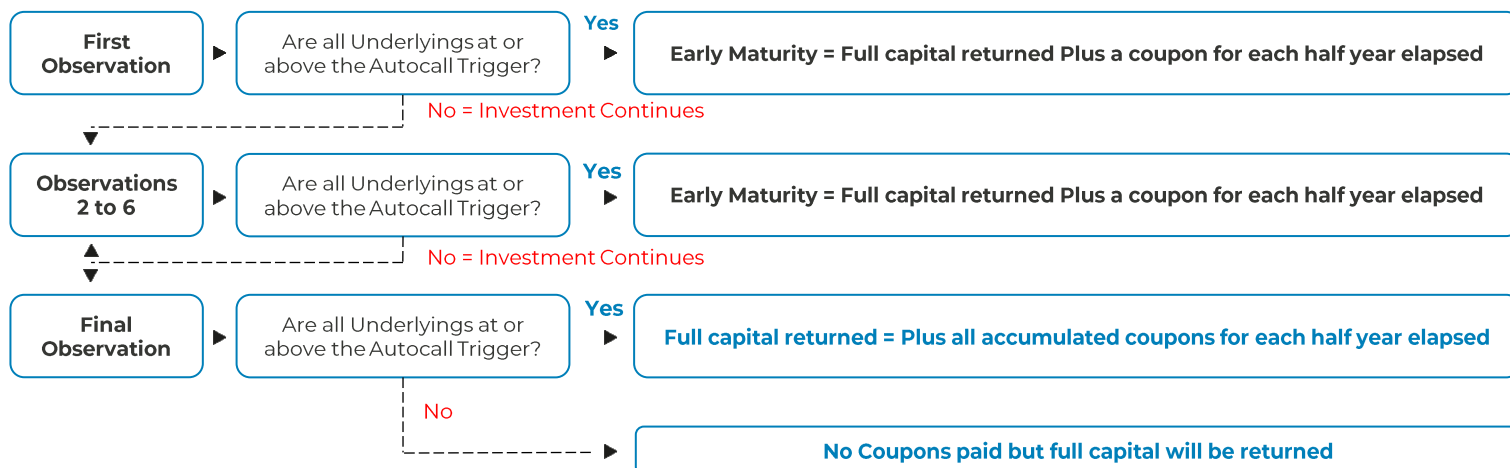
## Product Facts and Features

|                             |                                                                                |
|-----------------------------|--------------------------------------------------------------------------------|
| Issuer:                     | Natixis Structured Issuance SA                                                 |
| Guarantor:                  | Natixis                                                                        |
| Credit Ratings:             | Moody's A2, S&P A+, Fitch A+                                                   |
| Source:                     | Natixis 05.08.2026                                                             |
| Maximum Term:               | 6 years                                                                        |
| Investment Structure:       | Capital Protected Autocall                                                     |
| Autocall Opportunities:     | Semi-Annual<br>(First Observation at 36 months)                                |
| Autocall Trigger:           | 100% of initial level                                                          |
| Coupon Rate:                | GBP: 4.35% Semi-Annually (8.70% p.a.)<br>USD: 4.53% Semi-Annually (9.06% p.a.) |
| Capital Risk:               | None                                                                           |
| Capital Protection Barrier: | 100% Capital Protected                                                         |
| <b>Underlying Basket</b>    | <b>Bloomberg Code</b>                                                          |
| Sweden: OMX 30              | OMX Index                                                                      |
| Italy: FTSE MIB             | FTSEMIB Index                                                                  |
| Japan: Nikkei 225           | NKY Index                                                                      |
| US: Russell 2000            | RTY Index                                                                      |

## Key Information

|                                  |                                                        |
|----------------------------------|--------------------------------------------------------|
| <b>Subscription Period:</b>      | 05 August 2026 – 07 September 2026<br>(4.30pm UK Time) |
| <b>Issue Price:</b>              | 100%                                                   |
| <b>Strike Date:</b>              | 08 September 2026                                      |
| <b>Issue Date:</b>               | 15 September 2026                                      |
| <b>1st Autocall Observation:</b> | 10 September 2029                                      |
| <b>Final Observation:</b>        | 08 September 2032                                      |
| <b>Maturity Date:</b>            | 15 September 2032                                      |
| <b>Denominations:</b>            | 1,000 then lots of 1,000                               |
| <b>ISIN:</b>                     | GBP = XS3339055314<br>USD = XS3339058250               |

## How the Investment works



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**Observation dates** (some dates may vary if a bank holiday or non-business day occurs, GBP dates are shown below)

|                   | Observation Date  | Payment Date      | Autocall Trigger       |
|-------------------|-------------------|-------------------|------------------------|
| Observation 1     | 10 September 2029 | 17 September 2029 | 100%                   |
| Observation 2     | 08 March 2030     | 15 March 2030     | 100%                   |
| Observation 3     | 09 September 2030 | 16 September 2030 | 100%                   |
| Observation 4     | 10 March 2031     | 17 March 2031     | 100%                   |
| Observation 5     | 08 September 2031 | 15 September 2031 | 100%                   |
| Observation 6     | 08 March 2032     | 15 March 2032     | 100%                   |
| Final Observation | 08 September 2032 | 15 September 2032 | 100%                   |
| Final Observation | 08 September 2032 | 15 September 2032 | 100% Capital Protected |

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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 05.08.2026

### 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.

The Product is 100% Capital Protected so full capital will be returned to investors at maturity irrespective of the performance of the Underlying.

### 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.
- Are seeking 100% Capital Protection.
- 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.

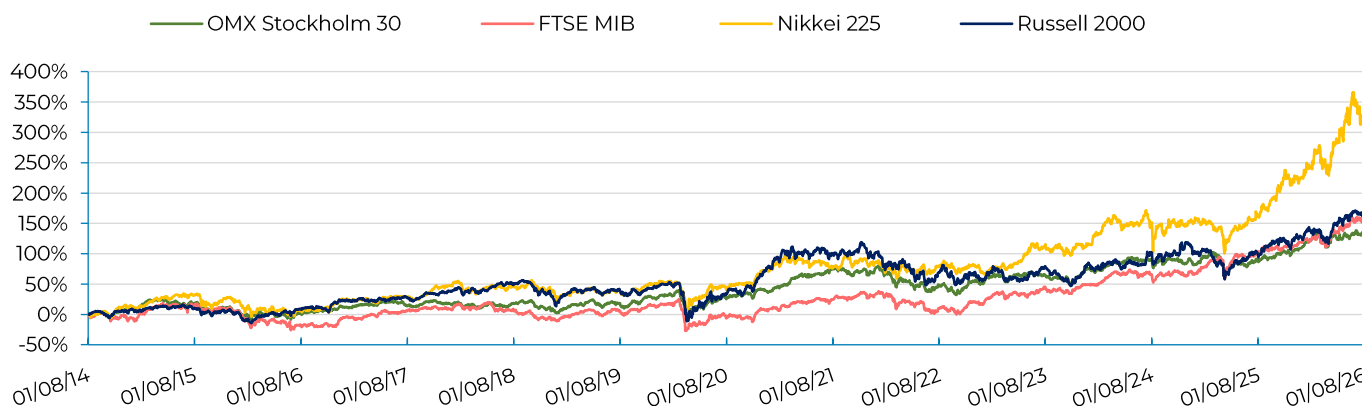
The **FTSE MIB Index** consists of the 40 most liquid and capitalized stocks listed on the Borsa Italiana. In the FTSE MIB Index foreign shares are eligible for inclusion. Secondary lines are not eligible for inclusion. The calculation and methodology is unchanged from S&P MIB Index.

The **Nikkei-225 Stock Average** is a price-weighted average of 225 top-rated Japanese companies listed in the First Section of the Tokyo Stock Exchange. The Nikkei Stock Average was first published on May 16, 1949, where the average price was ¥176.21 with a divisor of 225.

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 real-time value is calculated with a base value of 135.00 as of December 31, 1986. The end-of-day value is calculated with a base value of 100.00 as of December 29, 1978

Source: Bloomberg 05.08.2026

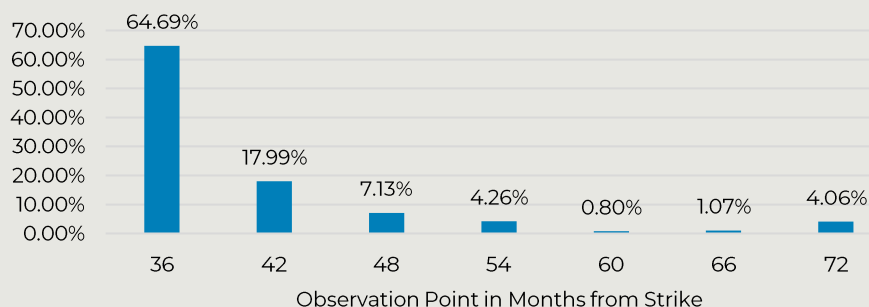
### Movement in the Underlyings over a 12 year period



### 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, 100.00% would have autocalled paying all available coupons.

Autocall Back-Test



|                               |            |
|-------------------------------|------------|
| Total Number Tested:          | 1,501      |
| % Autocalled:                 | 100.00%    |
| % Not Autocalled:             | 0.0%       |
| % That Returned Full Capital: | 100%       |
| Average Historic Return GBP:  | 8.70% p.a. |
| Average Historic Return USD:  | 9.06% 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 05.08.2026, Data period: 01.08.2014 to 01.08.2026 - 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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#### Placing trades

- 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.

#### Selling restrictions for securities

The purchaser ("Purchaser") of the securities ("Securities") represents and agrees that the Securities shall not be offered, advertised, sold or otherwise transferred, either directly or indirectly to any person in violation of economic sanctions or wider restrictions applicable to either the Purchaser or the Issuer. The information contained herein does not constitute an offer or invitation to purchase securities (the "Securities") by anyone in any jurisdiction in which such offer or invitation is not authorized or to any person to whom it is unlawful to make such offer or invitation. The distribution of this document and the offering or sale of the Securities may be prohibited or restricted by law in some jurisdictions. The Securities may not be publicly offered, sold or delivered within or from the jurisdiction of any country, except in accordance with the applicable laws and other legal provisions, and provided further that the Issuer does not incur any obligations. The Issuer has not undertaken any steps, nor will the Issuer undertake any steps, aimed at making the public offering of the Securities or their possession or the marketing of offering documents related to the Securities legal in such jurisdiction if this requires special measures to be taken.

UK Retail Restrictions: None

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