

**PURPOSE**

This document provides you with key information about this investment product. It is not marketing material. The information is required by law to help you understand the nature, risks, costs, potential gains and losses of this product and to help you compare it with other products.

**PRODUCT**

<b>Name of Product:</b>	AUTOCALL DAILY ON WO / BO NOTE
<b>Name of PRIIP manufacturer:</b>	Natixis (Issuer: Natixis Structured Issuance / Guarantor: Natixis), part of the BPCE group
<b>Identifier</b>	ISIN Code: XS3338964862 <a href="http://www.natixis.com">www.natixis.com</a> / Call +33(1)58.55.47.00 for more information
<b>Contacting the manufacturer</b>	Deemed authorised and regulated by the Financial Conduct Authority. The nature and extent of consumer protections may differ from those for firms based in the UK. Details of the Temporary Permissions Regime, which allows EEA-based firms to operate in the UK for a limited period while seeking full authorisation, are available on the Financial Conduct Authority's website.
<b>Date of KID production:</b>	8 May 2026

**You are about to purchase a product that is not simple and may be difficult to understand.**

**WHAT IS THIS PRODUCT?**

<b>Type</b>	The product is in the form of a debt instrument governed by English law linked to the performance of Class 350 equity index-linked preference shares issued by Cannon Bridge Capital Ltd., which are in turn linked to the performance of the Underlying(s)
<b>Term</b>	The Maturity Date of the product is 14 July 2031 and it is recommended to hold the product until maturity, or until an Autocall Event occurs according to the conditions specified below.
<b>Objectives</b>	To provide interest payment(s), in return for the risk of loss of capital. Amounts stated below are in respect of each Nominal Amount that you invest. <ul style="list-style-type: none"> <li>• <b>Autocall Event:</b> if the Worst Value is greater than or equal to 90% of the respective Initial Value on any Autocall Valuation Date, the product will be redeemed early and you will receive the Nominal Amount plus an amount equal to the applicable Proportional Interest Amount on the following Payment Date. No further payments of principal or interest will be made following such payment and early redemption.</li> <li>• <b>Redemption amount on the Maturity Date:</b> <ul style="list-style-type: none"> <li>○ If the product is not redeemed early, then you will receive one of the following: <ul style="list-style-type: none"> <li>◇ If a Barrier Event has NOT occurred: <ul style="list-style-type: none"> <li>○ If the Worst Final Value is greater than or equal to 100% of the respective Initial Value, you will receive the Nominal Amount plus the Final Interest Amount.</li> <li>○ If the Worst Final Value is lower than 100% of the respective Initial Value, you will receive the Nominal Amount.</li> </ul> </li> <li>◇ Otherwise, you will receive an amount equal to the Nominal Amount multiplied by the Worst Final Value and divided by the respective Initial Value. <b>The amount paid in such case will be less than the Nominal Amount and you will lose some or all of your capital.</b></li> </ul> </li> </ul> </li> </ul>

**Key Dates, Values and Definitions**

All dates may be subject to adjustment for non-business days and market disruption events.

- **Underlying(s):** EURO STOXX 50® Index (ISIN: EU0009658145) and FTSE 100 Index (ISIN: GB0001383545)
- **Worst Value:** The Closing Value of the Underlying having the lowest Underlying Performance on any given date
- **Worst Final Value:** the Closing Value of the Underlying having the lowest Underlying Performance on the Final Valuation Date
- **Initial Value:** the closing value of the Underlying on the Initial Valuation Date
- **Closing Value:** for an Underlying, the Value of the Underlying at the close of trading on a given trading day
- **Barrier Event:** a Barrier Event shall be deemed to have occurred if the Worst Final Value is below 65% of the respective Initial Value
- **Final Interest Amount:** 47.0258% multiplied by the Nominal Amount
- **Nominal Amount:** GBP 1
- **Issue Price:** 100% of the Nominal Amount
- **Proportional Interest Amount:** 9.4% multiplied by the Nominal Amount and further multiplied by the number of days from the Initial Valuation Date (excluded) to the relevant Autocall Valuation Date on which the Autocall Event occurs (included) and divided by 365 (days)
- **Underlying Performance:** for an Underlying, (a) the level of such Underlying on any given date divided by its Initial Underlying Value, minus (b) 100%, expressed as a percentage
- **Dates:**
  - **Issue Date:** 21 July 2026
  - **Maturity Date:** 14 July 2031
  - **Initial Valuation Date:** 7 July 2026
  - **Autocall Valuation Dates:** each Underlying business day from 7 July 2028 (included) up to the Final Valuation Date (excluded)
  - **Final Valuation Date:** 7 July 2031
  - **Payment Date:** 4 business days following the Autocall Valuation Date in case of an Autocall Event

**Early redemption and adjustments**

The terms of the product provide that if certain defined events, in addition to those described above, occur (principally but not exclusively in relation to any Underlying, or the Issuer of the product (which may include the discontinuation of the Issuer's ability to carry out the necessary hedging transactions)), adjustments may be made to the terms of the product to account for the relevant event or the product may be early redeemed. The amount paid on any early redemption may be less than the amount originally invested.

## Intended retail investor

This product is intended for retail investors who:

- have capital growth objective
- are willing and able to bear a total capital loss and accept the credit risk of the Issuer and the Guarantor
- have a risk tolerance consistent with the summary risk indicator in this document
- have significant knowledge and experience in products such as the one described in this document
- have a minimum investment horizon consistent with the recommended holding period

## WHAT ARE THE RISKS AND WHAT COULD I GET IN RETURN?

### Summary Risk Indicator



*The risk indicator assumes you keep the product until 14 July 2031. The actual risk can vary significantly if you cash in at an early stage and you may get back less. You may not be able to sell your product easily or you may have to sell at a price that significantly impacts on how much you get back. The tax legislation of the United-Kingdom may have an impact on the actual payout.*

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movements in the markets or because we are not able to pay you. We have classified this product as 4 out of 7, which is a medium risk class. This takes into consideration two elements: 1) the market risk - that rates the potential losses from future performance at a medium level; and 2) the credit risk which estimates that poor market conditions are very unlikely to impact the capacity of the Issuer and the Guarantor to pay you. **You will receive payments in the product's currency, which may be different from your domestic currency. In this case, be aware of currency risk. The final return you will get depends on the exchange rate between the two currencies. This risk is not considered in the indicator shown above.** This product does not include any protection from future market performance so you could lose some or all of your investment. If the Issuer and the Guarantor are not able to pay you what is owed, you could lose your entire investment.

## INVESTMENT PERFORMANCE INFORMATION

### Factors affecting the return of the product at the end of the recommended holding period

Your return on the product at the end of the recommended holding period will principally be affected by (1) the performance of the underlyings over the recommended holding period and (2) the issuer's creditworthiness, which can have a material impact on your return if, for example, the issuer is unable to make payments that become due on the product.

#### What could affect my return positively?

- **An increase in the level of the underlyings**

#### What could affect my return negatively?

- **A decrease in the level of the underlyings**
- The occurrence of a Barrier Event
- The manufacturer's inability to make the payments due

The factors listed above provide general guidance on how changes in the level of the underlyings may affect your return if you hold the product to maturity. The precise impact will depend on the timing and magnitude of these changes, and the list above should not be viewed as guaranteeing a particular outcome. See "What is this product?" for a discussion of how the payments you may receive during the life of the product and/or at the end of the recommended holding period will be calculated.

In severely adverse market conditions, if you hold the product to the end of the recommended holding period, you may lose your entire investment. This does not take into account a situation where the issuer is unable to pay you.

### Additional factors affecting the price of the product in the secondary market

In addition to the factors discussed above, the performance of the product in the secondary market will also be affected by the volatility of the levels of the underlyings, the product's remaining time to maturity, the actual and perceived ability of the manufacturer and its guarantor to meet their obligations, interest rates, exchange rates and the dividend yield of the underlyings and the correlation between the various underlyings.

If you sell the product in severely adverse market conditions prior to maturity, your return may be lower than what you would have received if you held the product to the end of the recommended holding period and may be as low as zero. See "How long should I hold it and can I take money out early?" below for additional information

## WHAT HAPPENS IF NATIXIS IS UNABLE TO PAY OUT?

If the Issuer and the Guarantor become subject to resolution measures in the form of the bail-in tool ("bail-in"), your claim may be reduced to zero, converted into equity or its maturity may be postponed. This product is not protected by any investor compensation or guarantee scheme. If the Issuer and the Guarantor are unable to make a payment and/or are in default, you may lose some or all of your invested amount and any payment may be delayed.

## WHAT ARE THE COSTS?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

### Costs over time

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, how long you hold the product and how well the product does. The amounts shown here are illustrations based on an example investment amount and different possible investment periods.

The duration of this product is uncertain as it may terminate at different times depending on how the market evolves. The amounts shown here consider two different scenarios (early call and maturity). In case you decide to exit before the product ends, exit costs may apply in addition to the amounts shown here.

We have assumed:

- GBP 10,000 is invested.
- A performance of the product that is consistent with each holding period shown.

Investment GBP 10,000	If the product is called at first possible date 7 July 2028	If the product reaches maturity
<b>Total costs</b>	GBP 142	GBP 142
<b>Annual cost impact (*)</b>	1.6%	0.3% each year

(\*) This illustrates how costs reduce your return over the holding period. For example it shows that if you exit at maturity your average return per year is projected to be 0.29% before costs and 0.00% after costs.

Natixis Internal Reference: 117935

## Composition of costs

One-off costs upon entry or exit		If you exit after 1 year
<b>Entry costs</b>	1.42% of the amount you pay in when entering this investment. These costs are already included in the price you pay.	GBP 142
<b>Exit costs</b>	0.50% of the amount you pay in when exiting this investment. We do not charge an exit fee for this product in case you exit at the Recommended Holding Period or in case of an early call.	GBP 50
Ongoing costs taken each year		
<b>Management fees and other administrative or operating costs</b>	0.00% of the value of your investment per year. This is an estimate based on actual costs over the last year.	GBP 0
<b>Transaction costs</b>	0.00% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on how much we buy and sell.	GBP 0
Incidental costs taken under specific conditions		
<b>Performance fees (and carried interest)</b>	There is no performance fee for this product.	GBP 0

### HOW LONG SHOULD I HOLD IT AND CAN I TAKE MY MONEY OUT EARLY?

#### Recommended holding period: 5 years.

The recommended holding period corresponds with the maturity date of the product, as the product is designed to be held until then. Any recommendation regarding the holding period may be irrelevant for a speculative investor. For investors purchasing the product for hedging purposes the holding period depends on the holding period of the underlying risk.

Natixis may provide an indicative price of the product to holders who so request. The spread between the purchase price and the sale price will not be greater than 1%. If you want to sell this product before the Maturity Date, the price of the product will depend on market parameters at the time you wish to sell. In this case you may sustain a partial or total capital loss. More information available upon request.

### HOW CAN I COMPLAIN?

For any claim relating to the service, you have received linked to this product please contact your usual adviser. In the event you should wish to complain at any time about this product, or the service you have received, you may do so by contacting your usual adviser or Natixis claims department at: [natixis.groupebpce.com/fr/reclamations/](https://natixis.groupebpce.com/fr/reclamations/) or in writing to NATIXIS Service de traitement des réclamations - CORPORATE AND INVESTMENT BANKING 7 promenade Germaine Sablon – 75013 Paris - France or by email to [ld-m-premiumkids@natixis.com](mailto:ld-m-premiumkids@natixis.com)

### OTHER RELEVANT INFORMATION

The prospectus (a base prospectus as may be supplemented from time to time and as supplemented by the final terms or a prospectus and, as the case may be, any applicable summary section thereof) under which the product is issued is available free of charge from the manufacturer at the following address: Natixis CIB, 7 promenade Germaine Sablon – 75013 Paris - France and may be available on the following website of the manufacturer <https://cib.natixis.com/home/pims/prospectus#/prospectusPublic>.

The information contained in this Key Information Document (KID) does not constitute a recommendation to buy or sell the product and is no substitute for individual consultation with the investor's bank or advisor. You can obtain further information about this product from your financial advisor. This KID is a pre-contractual document which gives you the main information about the product (characteristics, risks, costs ...). If you make a transaction, a transaction confirmation will be sent to you after the transaction.

### Special consideration relating to the preference shares and their Issuer

Preference shares linked notes are linked to the performance of the relevant preference shares issued by Cannon Bridge Capital Ltd (the "Preference Shares Issuer"). Investors bear the Preference Shares Issuer risk. The value of the preference shares linked notes is dependent on the value of the relevant preference share, which will depend in part on the creditworthiness of the Preference Shares Issuer, which may vary over the term of the preference shares linked notes. The Preference Shares Issuer is not an operating company. Its sole business activity is the issue of redeemable preference shares. The Preference Shares Issuer does not have any trading assets and does not generate any significant net income. As its funds are limited any misappropriation of funds or other fraudulent action by the Preference Shares Issuer or person acting on its behalf would have a significant effect on the value of the relevant preference shares and will affect the value of the preference shares linked notes.

The terms of the preference shares provide that the preference shares will be redeemable on their final share redemption date (or otherwise in accordance with the terms of the preference shares). On redemption, the preference shares will carry preferred rights to receive an amount calculated by reference to the performance of the preference shares Underlying. Investors should review the terms of the preference shares and the Preference Shares Issuer's constitutional documents and consult with their own professional advisers if they consider it necessary.