EMIR ONBOARDING PACK

Implementation of European OTC Derivatives Regulation

Non EEA Counterparties



GROUPE BPCE

Dear Client,

As part of the implementation of the European EMIR (European Market Infrastructure Regulation) regulation, which governs over-the-counter derivative products, we kindly request that you complete and return the attached document, This document, referred to as the "EMIR Onboarding Pack," requires signature by a duly authorized representative. This information is crucial for Natixis to be able to conclude over-the-counter (OTC) derivatives with your entity.

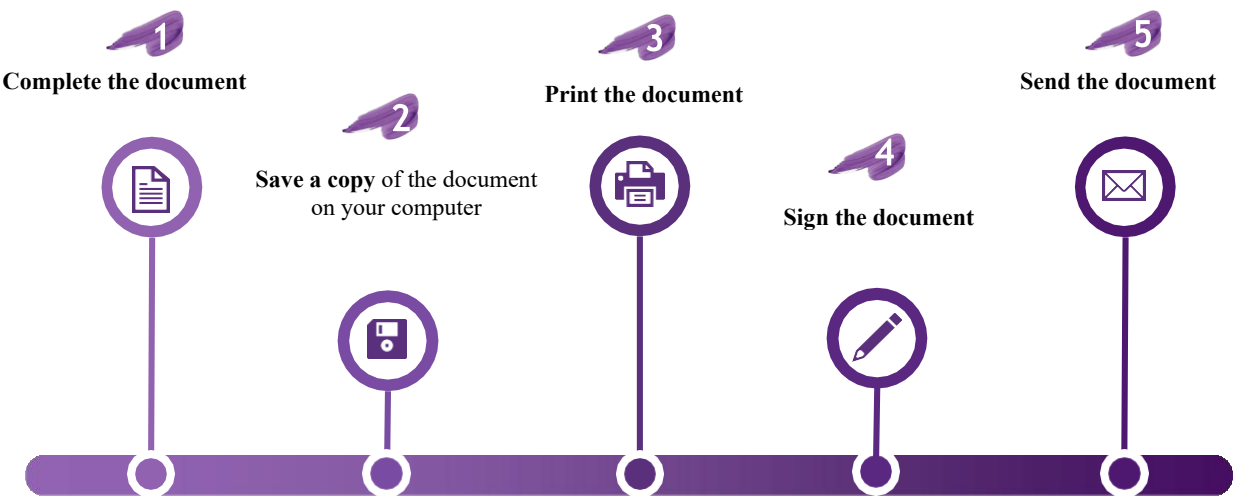
If your activities are also subject to US or Canadian derivatives regulations, our Onboarding team will contact you separately to request any additional required information.

To ensure the compliance of our exchanges, please return this document as soon as possible to the email address indicated below.

A glossary is available on the Natixis website (https://natixis.groupebpce.com/about-us/compliance/) for a detailed understanding of the terms used.

We thank you for your valuable cooperation and remain at your disposal for any questions.

Email	Address
Regulatory_CSG@natixis.com	Rua Santos Pousada, 220 4000-478, Porto, Portugal



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PART 1 – CLIENT GENERAL INFORMATION

Should you have any question or concerns regarding Part 1, please contact us at Regulatory_CSG@natixis.com

1.1 LEGAL ENTITY INFORMATION

Legal Entity Name*	
(hereinafter the "Client")	
Legal Entity Identifier (LEI)*	
LEI Branch (is relevant)	
Address*	

1.2 YOUR POINT OF CONTACT

Name*	
Title*	
Email*	
Telephone*	

1.3 CLIENT / COUNTERPARTY

1.3.1 Please state your nature under EMIR*:

☐ F = Financial Counterparty
☐ N = Non-Financial Counterparty
☐ C = Central Counterparty
☐ O = Other

1.3.2 Please state your status under EMIR*:

☐ Exempt
☐ FC (Financial Counterparty)
☐ SFC (Small Financial Counterparty)
☐ NFC+ (Non-Financial Counterparty) above the clearing threshold
☐ NFC- (Non-Financial Counterparty) below the clearing threshold

By completing your EMIR status, you undertake to notify Natixis immediately of any effective change in your status at the following address: Regulatory_CSG@natixis.com

If you have selected NFC+, please indicate all asset classes in which you exceed the clearing threshold

☐ Credit - EUR 0.8 billion
☐ Equity - EUR 0.7 billion
☐ Interest Rates - EUR 2.2 billions
☐ Foreign Exchange - EUR 3 billions
☐ Commodities - EUR 4 billions

Should you be unable to identify the asset classes subject to the threshold breaches, the netting obligation shall automatically apply to all categories of OTC derivative contracts subject to the clearing obligation in accordance with EMIR provisions.

* Mandatory fields

1.3.3 Please state your corporate sector under EMIR*:

If your entity is a Financial Counterparty (FC) this field contains the corresponding code defined in the FC taxonomy[1] (tick the code corresponding to the sector of your entity):

☐ "INVF" an investment firm authorized in accordance with Directive (EU) 2014/65 (MiFID II)

☐ "CDTI a credit institution authorized in accordance with Directive 2013/36/EU (CRD)

☐ "INUN" an insurance or reinsurance undertaking authorized in accordance with Directive 2009/138/EC (Solvency II)

☐ "UCIT" a UCITS and, where relevant, its management company authorized in accordance with Directive 2009/65/EC of the European Parliament and of the Council (4), unless that UCITS is set up exclusively for the purpose of serving one or more employee share purchase plans;

☐ "ORPI" an institution for occupational retirement provision (IORP) as defined in point (1) of Article 6, of [2] Directive (EU) 2016/2341 (IORP)

☐ "AIFD an alternative investment fund (AIF) as defined in point (a) of Article 4 (1) of Directive 2011/61/EU of the European Council (6), which is either established in the Union or managed by an alternative investment fund manager (AIFM) authorized or registered in accordance with that Directive, unless that AIF is set up exclusively for the purpose of servicing one or more employee share purchase plans, or unless the AIF is a securitization special purpose entity as referred to in point (g) of Article 2 (3) of Directive 2011/61/EU, and, where relevant, its AIFM established in the Union.

☐ "CSDS" a central securities depository approved in accordance with Regulation (EU) No 909/2014 (CSDR)

If your entity is a Non-Financial Counterparty (NFC) this field contains the corresponding code(s) defined in the NFC taxonomy: (tick the code corresponding to the sector of your entity):

☐ "A" Agriculture, forestry and fishing;

☐ "B" Mining and quarrying;

☐ "C" Manufacturing;

☐ "D" Electricity, gas, steam and air conditioning supply;

☐ "E" Water supply, sewerage, waste management and remediation activities;

☐ "F" Construction;

☐ "G" Wholesale and retail trade; repair of motor vehicles and motorcycles;

☐ "H" Transportation and storage;

☐ "I" Accommodation and food service activities;

☐ "J" Information and communication

☐ "K" Financial and insurance activities;

☐ "L" Real estate activities;

☐ "O" Public administration and defense; compulsory social security ;

☐ "P" Education;

☐ "Q" Human health and social work activities;

☐ "R" Arts, entertainment and recreation ;

☐ "S" Other service activities;

☐ "T" Activities of households as employers; undifferentiated goods – and services – producing activities of households for own use;

☐ "U" Activities of extra-territorial organizations and bodies.

If several activities are reported, the codes are given in order of the relative importance of the corresponding activities

1.4 YOUR STATUS UNDER DODD-FRANK

As a foreign bank and registered swap dealer, Natixis applies the Dodd-Frank requirements for transactions conducted with counterparties qualified as "U.S. persons" for DFA purposes. In order to identify whether our relationship falls under the DFA regime applicable to over-the-counter (OTC) derivatives, please indicate your status as a "US Person" or check the box for "None of the above" below:

☐ US Resident or Entity
☐ US Person according to 2020 CFTC / SEC Rules
☐ Guaranteed US Person according to 2020 CFTC Rules
☐ High-risk affiliate of a swap market participant entity according to 2020 CFTC Rules
☐ US Person according to 2013 CFTC Interpretive Guidance
☐ Guaranteed US Person according to 2013 CFTC
☐ None of the above.

Please refer to the actual US Self Disclosure letter for definitions and information:
https://www.isda.org/a/RMRTE/ISDA-U.S.-Self-Disclosure-Letter-011521.docx
If you have selected any of the US Person status above, we will send you the Dodd-Frank Onboarding Pack. Upon receipt, please complete the Dodd-Frank Onboarding Pack and return it to "Regulatory_CSG@natixis.com".

1.5 YOUR CANADIAN PERSON STATUS

Natixis applies Canadian regulatory requirements for OTC derivatives. In order to identify whether or not our relationship is concerned by the Canadian rules, **please state your Canadian Person status*:**

☐ Non-Canadian Person but affiliated with a Canadian person or guaranteed subsidiary of a Canadian person

☐ Canadian Person

☐ None of the above

If you are a Canadian Person, the Onboarding team will contact you to fill out the Canadian Representation Letter

1.6. PORTFOLIO RECONCILIATION

The International Swaps and Derivatives Association ("**ISDA**") published the *Reporting Protocol*, on 10th of Mary 2013 and the *Portfolio Reconciliation, Dispute Resolution and Disclosure Protocol* on 19th July 2013 (herein referred to collectively as the "**ISDA Protocols**" or individually as the "**ISDA Protocol**").

By signing this document, you agree to be bound by each ISDA Protocol in respect of:

1. the ISDA master agreement or any written agreement (other than an ISDA Master Agreement) that governs the terms and conditions of one or more transactions in Derivatives (herein referred to as the "Other Master Agreement") to be entered into between them;
2. the Transactions entered into, whether those Transactions are still outstanding or not as the execution date of this agreement;
3. the Transactions to be entered into from the execution date of this agreement;

as if the ISDA master agreement or the Other Master Agreement to be entered into between the Partie were a "*Protocol Covered Agreement*" under the relevant ISDA Protocol, or, if not, a "*Covered Master Agreement*".

Terms with capital letters not defined here in all have the meaning ascribed to them in the relevant ISDA Protocol, and, if not, in the ISDA Master Agreement. In case of an Other Master Agreement, if the terms with capital letters are not defined in this agreement or in the relevant ISDA Protocol (including but no limited to the terms of "Additional Termination Event", "Affected Transaction", "Affected Party", "Early Termination Date", "Market Quotation", "Loss", "Event of Default", "Early Termination Amount" and "Notice"), we agree that they will refer to the equivalent definition set forth in the Other Master Agreement, as adapted where needed.

1.7. INFORMATION REGARDING THE INITIAL MARGIN CALL

I. Information regarding the AANA threshold

If you have selected "FC", "SFC" or "NFC+" under section 1.3 (Part 1), please provide us with the following information regarding regulatory initial margin requirements.

1. Are you a member of an AANA Group?

Yes ☐

No ☐

2. AANA Group Parent Company. If you answered "Yes" to the above question, please also provide us with the following information regarding the AANA Group Parent Company

Legal name:

Legal Entity Identifier (LEI):

Adress:

City:

Country: Postal code:

3. AANA Threshold Estimation: Please indicate below if you (i) have already crossed the AANA threshold, (ii) are likely to cross the AANA threshold in the coming year, or (iii) have not crossed and do not expect to cross the AANA threshold in the coming year.

This information is provided to Natixis for indicative purposes, so that we can plan the necessary documentation as well as any other changes required to comply with regulatory initial margin requirements.

☐ You have already crossed the AANA threshold;

☐ You estimate that you are likely to cross the AANA threshold of EUR 8 billion within the next twelve months;

☐ You are not concerned by the above cases;

If you selected "You have already crossed the AANA threshold", please indicate the date on which you became eligible below:

II. Glossary

"AANA" means an aggregate average notional amount of end-of-month non-centrally cleared derivatives, as calculated in accordance with the EU Margin Calculation Requirements.

"AANA Group" means a "group," as defined in Article 2(16) EMIR.

"Parent Company" means "parent undertaking" as defined in Articles 1 and 2 of Directive 83/349/EEC.

PART 2 - OPERATIONAL REQUESTED INFORMATION

2.1 OPERATIONAL DATA

Interest Rate Derivatives	**Affirmation/Confirmation** Markit Wire : ☐ Code BIC Markit : Email for paper confirmation: Use of the Natixis web portal to sign confirmations: ☐	**Payments** Future cash flow report by email: ☐ Transaction by transaction payment notice: ☐ Payment netting: ☐ SEPA Direct Debit: ☐ Automatic debit from your account (MT101/pain.001): ☐ Email for payment communications: Email for payment issues: Swap Agent Member: ☐ CLS for currency SWAP settlements: ☐	**Clearing house:** SWAPCLEAR: ☐ EUREXCLEAR: ☐ JSCC: ☐ CME: ☐
	Please provide any additional relevant information		

ℹ If you have any questions, please contact ird.ops@natixis.com

Foreign Exchange and Securities Lending	**Affirmation/Confirmation** SWIFT : ☐, BIC Receiver: Confirmation platform: Bloomberg FX: ☐ FXALL: ☐ FINASTRA CMS: ☐ FXConnect-TradeNexus (ex GTSS) : ☐ 83J: Name and account number 82J/87J: Legal name Email for paper confirmation Use of the Natixis web portal to sign confirmations: ☐	**Payments** Payment netting: ☐ Automatic debit from your account (MT101/pain.001): ☐ SEPA Direct Debit: ☐ Email for payment communications: Email for payment issues: CLS: ☐ CLS BIC: CLS Code Entity: CLS Code Fund: Receipt of confirmation in addition to the CLS dispatch: ☐
	Clearing house: FOREXCLEAR:☐ Please provide any additional relevant information	

ℹ If you have any questions, please contact fxmm.ops@natixis.com

Commodities	**Affirmation/Confirmation** Email for paper confirmation: eConf (financail derivatives): ☐ EQUIAS (physical delivery): ☐ SWIFT (precious metals): ☐, BIC Receiver:	**Paiements:** Payment netting: ☐ Automatic debit from your account (MT101/pain.001): ☐ SEPA Direct Debit: ☐ Email for payment communications: Email for payment issues:
	Please provide any additional relevant information	

ℹ If you have any questions, please contact cmd.ops@natixis.com

Credit Derivatives	**Affirmation/Confirmation** Markit Wire : ☐ Code BIC Markit: Email for paper confirmation:	**Payments** Payment netting: ☐ Automatic debit from your account (MT101/pain.001): ☐ SEPA Direct Debit: ☐ Email for payment communications: Email for payment issues: CLS: ☐	**Clearing house** ICE CLEAR CREDIT:☐ CDS CLEAR: ☐
	Please provide any additional relevant information		

If you have any questions, please contact crd.ops@natixis.com

Equity Derivatives	**Affirmation/Confirmation** Markit Wire : ☐ Code BIC Markit : Email for paper confirmation:	**Payments** Payment netting: ☐ Email for payment communications: Email for payment issues:
	Please provide any additional relevant information	

If you have any questions, please contact eqd.ops@natixis.com

Portfolio Reconciliation	Portfolio receipt: ☐ Portfolio dispatch: ☐	Use of Tri Optima for portfolio reconciliation: ☐ Tri Resolve ID for Tri Optima:
	Contact	
	Please provide any additional relevant information	

If you have any questions, please contact Portfolioreconciliation@natixis.com

Collateral Management	AcadiaSoft Member: ☐	AMP Id (Acadia) :
	Contact (Notification email for Margin Calls) Are you opting to receive the Valuation Report to Portfolio managers? ☐ Contact	
	Please provide any additional relevant information	

If you have any questions, please contact collat-contract-nego@natixis.com

2.2. BANK DETAILS FOR MONEY TRANSFERS

Please provide your settlement details using the form below or any other document already in your possession (settlement/delivery instruction file).

If you have chosen automatic debit from your account via MT101/pain001 message or SEPA Direct Debit, please ensure to provide below the IBANs of the accounts concerned and the BIC codes of the banks concerned.

CURRENCY N°1

Asset class ☐ All ☐ Equity ☐ Commodity ☐ Rates ☐ Forex ☐ Credit ☐ Money Market

Currency			
Institution name			
Institution BIC		Institution AC Number	
Intermediary BIC		Intermediary AC Number	
Correspondent BIC			
Comment			

CURRENCY N°2

Asset class ☐ All ☐ Equity ☐ Commodity ☐ Rates ☐ Forex ☐ Credit ☐ Money Market

Currency			
Institution name			
Institution BIC		Institution AC Number	
Intermediary BIC		Intermediary AC Number	
Correspondent BIC			
Comment			

CURRENCY N°3

Asset class ☐ All ☐ Equity ☐ Commodity ☐ Rates ☐ Forex ☐ Credit ☐ Money Market

Currency			
Institution name			
Institution BIC		Institution AC Number	
Intermediary BIC		Intermediary AC Number	
Correspondent BIC			
Comment			

CURRENCY N°4

Asset class ☐ All ☐ Equity ☐ Commodity ☐ Rates ☐ Forex ☐ Credit ☐ Money Market

Currency			
Institution name			
Institution BIC		Institution AC Number	
Intermediary BIC		Intermediary AC Number	
Correspondent BIC			
Comment			

PART 3 - Information about Funds and Sub-funds

THIS PART MUST ONLY BE FILLED-IN BY ASSET MANAGER ONBOARDING FUNDS AND SUB-FUNDS

For the funds and sub-funds listed below, choices made in Part 2 (Operational requested information) are applied by default.

Comment

FUND OR SUB-FUND N°1

Legal name of fund or sub-fund

Legal Entity Identifier (LEI)

US Person status

☐ US Resident or Entity
☐ US Person according to 2020 CFTC / SEC Rules
☐ Guaranteed US Person according to 2020 CFTC Rules
☐ High-risk affiliate of a swap market participant entity according to 2020 CFTC Rules
☐ US Person according to 2013 CFTC Interpretive Guidance
☐ Guaranteed US Person according to 2013 CFTC
☐ None of the above.

Canadian Person status

☐ Non-Canadian Person but affiliated with a Canadian person or guaranteed subsidiary of a Canadian person
☐ Canadian Person
☐ None of the above

UMR

☐ The fund has crossed the AANA threshold: indicate the date
☐ The fund estimates it is likely to cross the AANA threshold of EUR 8 billion within the next twelve months
☐ The fund is not concerned by the above case

EMIR Classification ☐ FC ☐NFC- ☐NFC+ ☐ SFC

FUND OR SUB-FUND N°2

Legal name of fund or sub-fund

Legal Entity Identifier (LEI)

US Person status

☐ US Resident or Entity
☐ US Person according to 2020 CFTC / SEC Rules
☐ Guaranteed US Person according to 2020 CFTC Rules
☐ High-risk affiliate of a swap market participant entity according to 2020 CFTC Rules
☐ US Person according to 2013 CFTC Interpretive Guidance
☐ Guaranteed US Person according to 2013 CFTC
☐ None of the above.

Canadian Person status

☐ Non-Canadian Person but affiliated with a Canadian person or guaranteed subsidiary of a Canadian person
☐ Canadian Person
☐ None of the above

UMR

☐ The fund has crossed the AANA threshold: indicate the date
☐ The fund estimates it is likely to cross the AANA threshold of EUR 8 billion within the next twelve months
☐ The fund is not concerned by the above case

EMIR Classification ☐ FC ☐NFC- ☐NFC+ ☐ SFC

FUND OR SUB-FUND N°3

Legal name of fund or sub-fund

Legal Entity Identifier (LEI)

US Person status

☐ US Resident or Entity
☐ US Person according to 2020 CFTC / SEC Rules
☐ Guaranteed US Person according to 2020 CFTC Rules
☐ High-risk affiliate of a swap market participant entity according to 2020 CFTC Rules
☐ US Person according to 2013 CFTC Interpretive Guidance
☐ Guaranteed US Person according to 2013 CFTC
☐ None of the above.

Canadian Person status

☐ Non-Canadian Person but affiliated with a Canadian person or guaranteed subsidiary of a Canadian person
☐ Canadian Person
☐ None of the above

UMR

☐ The fund has crossed the AANA threshold: indicate the date
☐ The fund estimates it is likely to cross the AANA threshold of EUR 8 billion within the next twelve months
☐ The fund is not concerned by the above case

EMIR Classification ☐ FC ☐NFC- ☐NFC+ ☐ SFC

FUND OR SUB-FUND N°4

Legal name of fund or subfund

Legal Entity Identifier (LEI)

US Person status

☐ US Resident or Entity
☐ US Person according to 2020 CFTC / SEC Rules
☐ Guaranteed US Person according to 2020 CFTC Rules
☐ High-risk affiliate of a swap market participant entity according to 2020 CFTC Rules
☐ US Person according to 2013 CFTC Interpretive Guidance
☐ Guaranteed US Person according to 2013 CFTC
☐ None of the above.

Canadian Person status

☐ Non-Canadian Person but affiliated with a Canadian person or guaranteed subsidiary of a Canadian person
☐ Canadian Person
☐ None of the above

UMR

☐ The fund has crossed the AANA threshold: indicate the date ……. ./ ……. / ……
☐ The fund estimates it is likely to cross the AANA threshold of EUR 8 billion within the next twelve months
☐ The fund is not concerned by the above case

EMIR Classification ☐ FC ☐NFC- ☐NFC+ ☐ SFC

EMIR ONBOARDING PACK SIGNATURE

This EMIR Onboarding Pack shall be governed by and interpreted in accordance with French law. Any dispute arising from the entering into, the interpretation or performance of this Agreement shall be exclusively submitted to the exclusive jurisdiction of Paris commercial court (or, if applicable the *Tribunal des activités économiques de Paris*, in accordance with the French statute no. 2023-1059 of 20 November 2023) and the Paris Court of Appeal

The Client agrees to be bound by the terms of the EMIR Onboarding Pack and confirms that the information provided herewith is accurate, complete, and up-to-date.

Done at _____ Date: _____

Signed for and on behalf of:

_____

Client Name / Name of the client acting on behalf of each of the European funds or sub-funds listed on pages 11 and 12

Title: _____ Signature: _____

NATIXIS
CORPORATE AND
INVESTMENT BANKING

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