

# PRODUCT VALUATION REPORT



## Natixis 70-60 Memory Income Autocall GBP Nov 2025

**Strike Date:** 10/11/2025

**Next Observation Date:** 11/05/2026

**Final Observation Date:** 10/11/2031

### Returns and Barriers:

Maximum Term: 6 years

Investment Structure: Memory Income Autocall

Autocall Opportunities: Quarterly (First Observation at 12 months)

Autocall Trigger: 100% of initial level

Memory Income Rate: 1.875% Quarterly (7.50.% p.a.)

Income Trigger: 70% of initial level

Capital Risk: Not capital protected

Capital Protection Barrier: 60% Final level (European style)

**ISIN:** XS2736757522

**Currency:** GBP

**Current Price:** 95.53% (as at 05/03/2026 10:26 UK Time)

**Coupons Paid to Date:** 1.8750%

| Underlying   | Strike Level | Last COB Level | Increase/Decrease |
|--------------|--------------|----------------|-------------------|
| FTSE MIB     | 43,895.67    | 45,336.88      | 3.28%             |
| Russell 2000 | 2,455.65     | 2,636.01       | 7.34%             |
| Nikkei 225   | 50,911.76    | 54,245.54      | 6.55%             |
| FTSE 100     | 9,787.15     | 10,567.65      | 7.97%             |

Source: Bloomberg

Produced on: 05/03/2026

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