

PRODUCT VALUATION REPORT



Natixis Global Markets Defensive Autocall GBP Nov 2025

Strike Date: 14/11/2025

Next Observation Date: 16/11/2026

Final Observation Date: 14/11/2031

Returns and Barriers:

Maximum Term: 6 years

Investment Structure: Defensive Autocall

Autocall Opportunities: Semi-Annual

(First Observation at 12 months)

Autocall Trigger: 95.00% of initial level

Coupon Rate: GBP: 6.375% Semi-Annually (12.75% p.a.)

Capital Risk: Not capital protected

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

ISIN: XS2736759148

Currency: GBP

Current Price: 99.95% (as at 05/03/2026 10:26 UK Time)

Coupons Paid to Date: 0.0000%

Underlying	Strike Level	Last COB Level	Increase/Decrease
FTSE MIB	43,994.69	45,336.88	3.05%
Russell 2000	2,388.23	2,636.01	10.38%
Nikkei 225	50,376.53	54,245.54	7.68%
OMX Stockholm 30	2,757.12	3,118.01	13.09%

Source: Bloomberg

Produced on: 05/03/2026

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