

PRODUCT VALUATION REPORT



Natixis 75-60 Memory Income Autocall November 2025 GBP

Strike Date: 14/11/2025

Next Observation Date: 15/05/2026

Final Observation Date: 14/11/2031

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: GBP: 1.915% Quarterly (7.66% p.a.)

Income Trigger: 75% of initial level

Capital Risk: Not capital protected

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

ISIN: XS2736762100

Currency: GBP

Current Price: 95.67% (as at 05/03/2026 10:26 UK Time)

Coupons Paid to Date: 1.9150%

Underlying	Strike Level	Last COB Level	Increase/Decrease
Eurostoxx 50	5,693.77	5,870.92	3.11%
Russell 2000	2,388.23	2,636.01	10.38%
SMI	12,634.30	13,510.74	6.94%
Nikkei 225	50,376.53	54,245.54	7.68%

Source: Bloomberg

Produced on: 05/03/2026

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