

PRODUCT VALUATION REPORT



Natixis 3 Year Triple Index Fixed Income Dec 2025 USD

Strike Date: 18/12/2025

Next Observation Date: 30/03/2026

Final Observation Date: 18/12/2028

Returns and Barriers:

Maximum Term: 3 years

Investment Structure: Fixed Income

Fixed Income Rate: USD: 7.00% p.a. (Paid Quarterly)

Capital Risk: Not capital protected

Capital Protection Barrier: 65% Final level (European style)

ISIN: XS3138912244

Currency: USD

Current Price: 97.79% (as at 05/03/2026 10:26 UK Time)

Coupons Paid to Date: 0.0000%

Underlying	Strike Level	Last COB Level	Increase/Decrease
Eurostoxx 50	5,741.71	5,870.92	2.25%
Russell 2000	2,507.87	2,636.01	5.11%

Source: Bloomberg

Produced on: 05/03/2026

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