

PRODUCT VALUATION REPORT



Natixis 60-60 Memory Income Autocall USD Jan 2026

Strike Date: 22/01/2026

Next Observation Date: 22/07/2026

Final Observation Date: 22/01/2032

Returns and Barriers:

Maximum Term: 6 years

Investment Structure: Memory Income Autocall

Autocall Opportunities: Semi-Annually (First Observation at 12 months)

Autocall Trigger: 100% of initial level

Memory Income Rate: USD: 3.88% Semi-Annually (7.76% p.a.)

Income Trigger: 60% of initial level

Capital Risk: Not capital protected

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

ISIN: XS3138920007

Currency: USD

Current Price: 96.85% (as at 05/03/2026 10:26 UK Time)

Coupons Paid to Date: 0.0000%

Underlying	Strike Level	Last COB Level	Increase/Decrease
OMX Stockholm 30	3,003.06	3,118.01	3.83%
Russell 2000	2,718.77	2,636.01	-3.04%
Nikkei 225	53,688.89	54,245.54	1.04%
FTSE MIB	45,091.23	45,336.88	0.54%

Source: Bloomberg

Produced on: 05/03/2026

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