

# PRODUCT VALUATION REPORT



## Natixis Memory Income Autocall December 2025 USD

**Strike Date:** 19/12/2025

**Next Observation Date:** 19/03/2026

**Final Observation Date:** 19/12/2031

### 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: USD: 2.05% Quarterly (8.20% p.a.)

Income Trigger: 75% of initial level

Capital Risk: Not capital protected

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

**ISIN:** XS3138918100

**Currency:** USD

**Current Price:** 97.38% (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	5,760.35	5,870.92	1.92%
Russell 2000	2,529.43	2,636.01	4.21%
SMI	13,171.85	13,510.74	2.57%
Nikkei 225	49,507.21	54,245.54	9.57%

Source: Bloomberg

Produced on: 05/03/2026

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