

PRODUCT VALUATION REPORT



BBVA Global Markets Classic Autocall July 2021 GBP

Strike Date: 06/07/2021

Next Observation Date: 06/07/2026

Final Observation Date: 06/07/2027

Returns and Barriers:

Investment Structure: Classic Autocall

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

Autocall Trigger: 100% of initial level

Coupon Rate: GBP = 3.65% Semi-Annually

Capital Risk: Not capital protected

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

ISIN: XS2277231069

Currency: GBP

Current Price: 103.10% (as at 05/03/2026 10:26 UK Time)

Coupons Paid to Date: 0.0000%

Underlying	Strike Level	Last COB Level	Increase/Decrease
FTSE 100	7,100.88	10,567.65	48.82%
CAC 40	6,507.48	8,167.73	25.51%
S&P 500	4,343.54	6,869.50	58.15%
HSI	28,072.86	25,249.48	-10.06%

Source: Bloomberg

Produced on: 05/03/2026

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