

PRODUCT VALUATION REPORT



BBVA E-Commerce Fixed Income Autocall Oct 2022 GBP

Strike Date: 17/10/2022

Next Observation Date: 20/07/2026

Final Observation Date: 19/10/2026

Returns and Barriers:

Maximum Term: 4 years

Investment Structure: Fixed Income Autocall

Autocall Opportunities: Quarterly (First Observation at 12 months)

Autocall Trigger: 100% of initial level

Fixed Income Rate: GBP: 2.85% Quarterly (11.40% p.a.)

Capital Risk: Not capital protected

Capital Protection Barrier: 50% Final level (European style)

ISIN: XS2424427255

Currency: GBP

Current Price: 91.06% (as at 12/06/2026 09:56 UK Time)

Coupons Paid to Date: 39.9000%

Underlying	Strike Level	Last COB Level	Increase/Decrease
Amazon.com	113.79	241.51	112.24%
Etsy Inc	98.12	69.44	-29.23%
Mercadolibre Inc	850.66	1,610.00	89.26%
Shopify Inc	27.76	110.47	297.95%

Source: Bloomberg

Produced on: 15/06/2026

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