

PRODUCT VALUATION REPORT



Soc Gen Clean Energy Fixed Income Autocall Nov 2022 GBP

Strike Date: 28/11/2022

Next Observation Date: 28/05/2026

Final Observation Date: 30/11/2026

Returns and Barriers:

Maximum Term: 4 years

Investment Structure: Fixed Income Autocall

Autocall Opportunities: Quarterly (First Observation at 12 months)

Autocall Trigger: 90% of initial level

Fixed Income Rate: GBP: 3.10% Quarterly (12.40% p.a.)

Capital Risk: Not capital protected

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

ISIN: XS2508369456

Currency: GBP

Current Price: 19.82% (as at 05/03/2026 10:26 UK Time)

Coupons Paid to Date: 40.3000%

Underlying	Strike Level	Last COB Level	Increase/Decrease
Plug Power Inc	14.92	2.48	-83.38%
First Solar Inc	165.62	197.27	19.11%
Solaredge Technologies Inc	295.45	37.94	-87.16%
Enphase Energy Inc	312.21	42.66	-86.34%

Produced on: 05/03/2026