

# PRODUCT VALUATION REPORT



## BBVA 75-60 Memory Income Autocall Sep 2024 GBP

**Strike Date:** 17/09/2024

**Next Observation Date:** 17/03/2026

**Final Observation Date:** 17/09/2030

### Returns and Barriers:

Maximum Term: 6 years

Investment Structure: Memory Income Autocall

Autocall Opportunities: Quarterly (First Observation at 18 months)

Autocall Trigger: 100% of initial level

Memory Income Rate: GBP: 1.625% Quarterly (6.50% p.a.)

Income Trigger: 75% of initial level

Capital Risk: Not capital protected

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

**ISIN:** XS2834712411

**Currency:** GBP

**Current Price:** 98.50% (as at 05/03/2026 10:26 UK Time)

**Coupons Paid to Date:** 8.1250%

Underlying	Strike Level	Last COB Level	Increase/Decrease
Eurostoxx 50	4,860.78	5,870.92	20.78%
FTSE 100	8,309.86	10,567.65	27.17%
Nikkei 225	36,203.22	54,245.54	49.84%
Russell 2000	2,205.48	2,636.01	19.52%

Source: Bloomberg

Produced on: 05/03/2026

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