

PRODUCT VALUATION REPORT



BBVA 75-60 Memory Income Autocall Sep 2024 USD

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: USD: 1.70% Quarterly (6.80% p.a.)

Income Trigger: 75% of initial level

Capital Risk: Not capital protected

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

ISIN: XS2834712338

Currency: USD

Current Price: 98.59% (as at 05/03/2026 10:26 UK Time)

Coupons Paid to Date: 8.5000%

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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