

PRODUCT VALUATION REPORT



BBVA Semi-Annual Classic Autocall GBP Jul 2025

Strike Date: 16/07/2025

Next Observation Date: 16/07/2026

Final Observation Date: 16/07/2031

Returns and Barriers:

Maximum Term: 6 years

Investment Structure: Classic Autocall

Autocall Opportunities: Semi-Annual

(First Observation at 12 months)

Autocall Trigger: 100% of initial level

Coupon Rate: GBP: 6.20% Semi-Annually (12.40% p.a.)

Capital Risk: Not capital protected

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

ISIN: XS3006783941

Currency: GBP

Current Price: 101.50% (as at 05/03/2026 10:26 UK Time)

Coupons Paid to Date: 0.0000%

Underlying	Strike Level	Last COB Level	Increase/Decrease
SMI	11,901.32	13,510.74	13.52%
Eurostoxx 50	5,354.17	5,870.92	9.65%
Nikkei 225	39,678.02	54,245.54	36.71%
S&P 500	6,243.76	6,869.50	10.02%

Source: Bloomberg

Produced on: 05/03/2026

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