

PRODUCT VALUATION REPORT



BBVA 80-60 Memory Income Autocall USD Aug 2025

Strike Date: 21/08/2025

Next Observation Date: 21/08/2026

Final Observation Date: 21/08/2031

Returns and Barriers:

Maximum Term: 6 years

Investment Structure: Memory Income Autocall

Autocall Opportunities: Semi-Annually (First Observation at 12 months)

Autocall Trigger: 100% of initial level

Memory Income Rate: USD: 4.10% Semi-Annual (8.20% p.a.)

Income Trigger: 80% of initial level

Capital Risk: Not capital protected

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

ISIN: XS3067149453

Currency: USD

Current Price: 91.57% (as at 05/03/2026 10:26 UK Time)

Coupons Paid to Date: 4.1000%

Underlying	Strike Level	Last COB Level	Increase/Decrease
OMX Stockholm 30	2,646.58	3,118.01	17.81%
FTSE MIB	43,013.44	45,336.88	5.40%
Nikkei 225	42,610.17	54,245.54	27.31%
Russell 2000	2,274.10	2,636.01	15.91%

Source: Bloomberg

Produced on: 05/03/2026

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