

PRODUCT VALUATION REPORT



Societe Generale US Large Cap Defensive Autocall August 2025 USD

Strike Date: 15/08/2025

Next Observation Date: 15/05/2026

Final Observation Date: 15/08/2029

Returns and Barriers:

Maximum Term: 4 years

Investment Structure: Defensive Autocall

Autocall Opportunities: Quarterly (First Observation at 6 months)

Autocall Trigger: 83% of initial level

Coupon Rate: USD: 3.57% Quarterly (14.28% p.a.)

Capital Risk: Not capital protected

Capital Protection Barrier: 65% Final level (European style)

ISIN: XS3130973822

Currency: USD

Current Price: 89.10% (as at 05/03/2026 10:26 UK Time)

Coupons Paid to Date: 0.0000%

Underlying	Strike Level	Last COB Level	Increase/Decrease
Royal Caribbean Cruise	313.95	287.21	-8.52%
Nvidia Corporation	180.45	183.04	1.44%
Meta Platform Inc	785.23	667.73	-14.96%
Eli Lilly & Company	701.23	1,003.57	43.12%

Produced on: 05/03/2026