

# PRODUCT VALUATION REPORT



## BBVA Developed Indices Memory Income Autocall Aug 2025 USD

**Strike Date:** 21/08/2025

**Next Observation Date:** 21/05/2026

**Final Observation Date:** 21/08/2031

### 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: 1.95% Quarterly (7.8% p.a.)

Income Trigger: 75% of initial level

Capital Risk: Not capital protected

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

**ISIN:** XS3079217314

**Currency:** USD

**Current Price:** 91.36% (as at 05/03/2026 10:26 UK Time)

**Coupons Paid to Date:** 3.9000%

Underlying	Strike Level	Last COB Level	Increase/Decrease
S&P/ASX 200	9,019.09	8,901.21	-1.31%
Eurostoxx 50	5,462.16	5,870.92	7.48%
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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