

PRODUCT VALUATION REPORT



BNP Paribas Switch To Autocall November 2025 ZAR

Strike Date: 21/11/2025

Next Observation Date: 21/11/2028

Final Observation Date: 21/11/2030

Returns and Barriers:

Maximum Term: 5 years

Investment Structure: Switch To Autocall

Autocall Opportunities: Annual

(First Observation at 36 months)

Autocall Trigger: 100% of initial level

Coupon Rate: ZAR: 15.15% p.a.

Capital Risk: Not capital protected

Capital Protection Barrier: 60% Final level (European style) with a Switch To an Equally Weighted Basket if breached

ISIN: ZAE000355053

Currency: ZAR

Current Price: 102.55% (as at 05/03/2026 10:26 UK Time)

Coupons Paid to Date: 0.0000%

| Underlying | Strike Level | Last COB Level | Increase/Decrease |
|--------------|--------------|----------------|-------------------|
| Eurostoxx 50 | 5,515.09 | 5,870.92 | 6.45% |
| FTSE 100 | 9,539.71 | 10,567.65 | 10.78% |
| Nikkei 225 | 48,625.88 | 54,245.54 | 11.56% |
| S&P 500 | 6,602.99 | 6,869.50 | 4.04% |

Source: Bloomberg

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