

PRODUCT VALUATION REPORT



BBVA Triple Index Classic Autocall December 2025 USD

Strike Date: 12/12/2025

Next Observation Date: 14/12/2026

Final Observation Date: 12/12/2030

Returns and Barriers:

Maximum Term: 5 years

Investment Structure: Classic Autocall

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

Autocall Trigger: 100% of initial level

Coupon Rate: USD: 6.50% Semi-Annually (13.00% p.a.)

Capital Risk: Not capital protected

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

ISIN: XS3184624453

Currency: USD

Current Price: 94.10% (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	5,720.71	5,870.92	2.63%
Nikkei 225	50,836.55	54,245.54	6.71%
S&P 500	6,827.41	6,869.50	0.62%

Source: Bloomberg

Produced on: 05/03/2026

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