

Structured Products – 3rd October 2024

USD Triple Index Income Note

- USD, max maturity 6 years, potential return of 8.15% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 6 months a coupon of 4.075% is paid as long as no basket member has fallen by 15% or more from strike. In addition, any “missed” coupons from previous periods will also be paid (memory feature)
- Commencing eighteen months after strike, if the worst performing member closes any 6-month period above 100% of initial level the coupon is paid and the product is redeemed early at 100%
- Capital only at risk if after 6 years the product has not redeemed early and the worst performing basket member has fallen by 30% or more
- A+ rated issuer, min size of \$10,000, strike date 8th October 2024

This product is a USD phoenix note. It features three equity market indices, and an 85% coupon barrier and 70% European barrier, and is issued by an A+ rated issuer. The first autocall is eighteen months following strike. Capital is at risk.

GBP Triple Index Income Note

- GBP, max maturity 6 years, potential return of 8.106% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 6 months a coupon of 4.053% is paid as long as no basket member has fallen by 15% or more from strike. In addition, any “missed” coupons from previous periods will also be paid (memory feature)
- Commencing twelve months after strike, if the worst performing member closes any 6-month period above 100% of initial level the coupon is paid and the product is redeemed early at 100%
- Capital only at risk if after 6 years the product has not redeemed early and the worst performing basket member has fallen by 30% or more
- A- rated issuer, min size of £10,000, strike date 16th October 2024

This product is a GBP phoenix note. It features three equity market indices, and an 85% coupon barrier and 70% European barrier, and is issued by an A- rated issuer. The first autocall is twelve months following strike. Capital is at risk.

USD Triple Index Autocall Note

- USD, max maturity 4 years, potential return of 13% per annum
- Basket based on: Eurostoxx 50, S&P 500 and Nikkei 225
- Commencing 12 months following strike, the product is auto-callable every 6 months if all basket members are above 100% of initial strike level
- If the product is called a coupon of 6.5% x number of semi-annual periods elapsed is paid
- Capital only at risk if after 4 years the product has not redeemed early and the worst performing basket member has fallen by 30% or more
- A- rated issuer, min size of \$10,000, strike date 31st October 2024

This product is a USD autocall note. It features three equity market indices, a snowball coupon of 13%pa with semi-annual observations and a 70% European barrier. It is issued by an A- rated issuer. The first autocall is twelve months following strike. Capital is at risk.

GBP Triple Index Autocall Note

- GBP, max maturity 4 years, potential return of 12% per annum
- Basket based on: Eurostoxx 50, S&P 500 and Nikkei 225
- Commencing 12 months following strike, the product is auto-callable every 6 months if all basket members are above 100% of initial strike level
- If the product is called a coupon of 6% x number of semi-annual periods elapsed is paid
- Capital only at risk if after 4 years the product has not redeemed early and the worst performing basket member has fallen by 30% or more
- A+ rated issuer, min size of £10,000, strike date 31st October 2024

This product is a GBP autocall note. It features three equity market indices, a snowball coupon of 12%pa with semi-annual observations and a 70% European barrier. It is issued by an A+ rated issuer. The first autocall is twelve months following strike. Capital is at risk.