

Structured Products – 13th February 2025

USD Triple Index Autocall Note

- USD, max maturity 4 years, potential return of 12.80% 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 6.4% 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 27th February 2025

This product is a USD autocall note. It features three equity market indices, a snowball coupon of 12.80%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.

USD Triple Index Income Note

- USD, max maturity 5 years, potential return of 8.38% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 6 months a coupon of 4.19% 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 5 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 25th February 2025

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 twelve months following strike. Capital is at risk.

GBP Triple Index Income Note

- GBP, max maturity 5 years, potential return of 7.58% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 6 months a coupon of 3.79% is paid as long as no basket member has fallen by 20% or more from strike. In addition, any “missed” coupons from previous periods will also be paid (memory feature)
- Commencing twenty four 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 5 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 28th February 2025

This product is a GBP phoenix note. It features three equity market indices, and an 80% coupon barrier and 70% European barrier, and is issued by an A+ rated issuer. The first autocall is twenty four months following strike. Capital is at risk.

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