

# Structured Products – 23rd January 2026

# USD Triple Index Income Note

- USD, max maturity 6 years, potential return of 8.04% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 3 months a coupon of 2.01% 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 3 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 5<sup>th</sup> February 2026

*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 6 years, potential return of 7.866% per annum
- Basket based on: S&P 500, Nikkei 225 and Eurostoxx 50
- Every 6 months a coupon of 3.933% 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 6th February 2026

*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 eighteen months following strike. Capital is at risk.*

# USD Triple Index Autocall Note

- USD, max maturity 6 years, potential return of 12.12% per annum
- Basket based on: S&P 500, Eurostoxx 50 and Nikkei 225
- Commencing 12 months following strike, the product is auto-callable every 3 months if all basket members are above 100% of initial strike level
- If the product is called a coupon of  $3.03\% \times \text{number of quarterly periods elapsed}$  is paid
- 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 13<sup>th</sup> February 2026

*This product is a USD autocall note. It features three equity market indices, a snowball coupon of 12.12%pa with quarterly 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 6 years, potential return of 11.68% per annum
- Basket based on: S&P 500, Eurostoxx 50 and Nikkei 225
- Commencing 12 months following strike, the product is auto-callable every 3 months if all basket members are above 100% of initial strike level
- If the product is called a coupon of  $2.92\% \times \text{number of quarterly periods elapsed}$  is paid
- 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 13<sup>th</sup> February 2026

*This product is a GBP autocall note. It features three equity market indices, a snowball coupon of 11.68%pa with quarterly 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.*

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