

INTERNATIONAL PRODUCT SUITE

22 April 2025



GROWTH

Issuer	Underlying asset(s)	Coupon per annum	Coupon barrier	Coupon observations	Autocall barrier	Autocall observations	Protection barrier	Term	ISIN	Closing date	Link to factsheet
BBVA (A3/A) Classic Autocallable Note 26	S&P 500 Index Nikkei 225 Index Euro Stoxx 50 Index	USD: 12.0% GBP: 10.5%	-	-	100%	Semi-Annual from end of year 1	65%	6 years (max)	USD: XS2958592292 GBP: XS2958592375	9 May 2025	Factsheet

INCOME

Issuer	Underlying asset(s)	Coupon per annum	Coupon barrier	Coupon observations	Autocall barrier	Autocall observations	Protection barrier	Term	ISIN	Closing date	Link to factsheet
Barclays Bank (A1/A+/A+) Prime Income Note 6	Euro Stoxx 50 Index NASDAQ100® Index Nikkei 225 Index	USD: 8.1% GBP: 7.8%	85%	Semi-Annual	100%	Semi-Annual from end of year 1	65%	6 years (max)	USD: XS2912784779 GBP: XS2912784852	9 May 2025	Factsheet

CAPITAL PROTECTED

Issuer	Underlying asset(s)	Coupon per annum	Coupon barrier	Coupon observations	Autocall barrier	Autocall observations	Protection barrier	Term	ISIN	Closing date	Link to factsheet
Goldman Sachs (A1/A+/A+) 95% Capital Protected Autocall Note 9	Euro Stoxx 50 Index S&P 500 Index Nikkei 225 Index	USD: 7.7% GBP: 7.6%	-	-	100%	Semi-Annual from end of year 3	95% Capital Protected	6 years (max)	USD: XS3021120376 GBP: XS3021127389	2 May 2025	Factsheet
BNP Paribas (A1/A+/A+) S&P 500 100% Capital Protected Note 11	S&P 500 Index	USD: 125% x quarterly arithmetic averaged performance of the Underlying					100% Capital Protected	6 years	USD: XS2986978315	9 May 2025	Factsheet