

ISSUER	CCY	LINKED TO	STRIKE	RETURNS	PRODUCT PROFILE	ISIN	UF	PRODUCT DETAILS	REC. COMM.
<b>GROWTH</b>									
BBVA	USD	<b>International Banks Defensive Autocall</b> Commerzbank AG Ing Groep NV Barclays PLC Goldman Sachs Group Inc	05 May 2022	USD: 5.25% Quarterly (21.00% p.a.)	Quarterly Classic Autocall (First autocall at 6 months) Investment Term: 4 Years Autocall Trigger: 95% of initial level 50% Final Level (European style) barrier	USD: XS2361890317	6.50%	<a href="#">Factsheet</a>	<b>5.50%</b>
Morgan Stanley	GBP USD	<b>Triple Index Low Hurdle Autocall</b> Europe: Euro Stoxx 50 US: Nasdaq 100 Japan: Nikkei 225	13 May 2022	GBP: 4.50% Semi-Annually (9.00% p.a.)  USD: 5.20% Semi-Annually (10.40% p.a.)	Semi-Annual Low Hurdle Autocall (First autocall at 12 months) Investment Term: 6 Years Autocall Trigger: 100% of initial level Low Hurdle Trigger: 90% of initial level at maturity for all accumulated coupons 65% Final Level (European style) barrier	GBP: XS2425112476  USD: XS2425112393	5.50%	<a href="#">Factsheet</a>	<b>4.50%</b>
BNP Paribas	USD	<b>One Star Effect Reducing Autocall</b> Advanced Micro Devices Inc Carnival Corp Tesla Inc Zoom Inc	06 May 2022	USD: 6.25% (25.00% p.a.) Quarterly	Quarterly Reducing Autocall with One Star Effect (First autocall at 12 months) Investment Term: 6 Years Autocall Trigger: 100% of initial level reduced by 2.50% every 3 months Floored at 60% One Star Effect Trigger: 100% of initial level 50% Final Level (European style) barrier	USD: XS2367520207	6.50%	<a href="#">Factsheet</a>	<b>5.50%</b>
BBVA	GBP USD	<b>Global Markets Classic Autocall</b> Italy: FTSE MIB France: CAC 40 Japan: Nikkei 225 Hong Kong: Hang Seng	19 May 2022	GBP: 5.30% Semi-Annually (10.60% p.a.)  USD: 6.90% Semi-Annually (13.80% p.a.)	Semi-Annual Classic Autocall (First autocall at 12 months) Investment Term: 6 Years Autocall Trigger: 100% of initial level 65% Final Level (European style) barrier	GBP: XS2361895548  USD: XS2361895621	6.50%	<a href="#">Factsheet</a>	<b>5.50%</b>
<b>INCOME</b>									
BBVA	GBP USD	<b>E-Commerce Fixed Income Autocall</b> Amazon.com Inc Etsy Inc PayPal Holdings Inc Wayfair Inc	28 April 2022	GBP: 2.45% Quarterly (9.80 p.a.)  USD: 2.60% Quarterly (10.40 p.a.)	Quarterly Fixed Income Autocall (First autocall at 12 months) Investment Term: 4 Years Autocall Trigger: 100% of initial level 50% Final Level (European style) barrier	GBP: XS2361879187  USD: XS2361879005	6.50%	<a href="#">Factsheet</a>	<b>5.50%</b>

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<b>INCOME</b>									
Barclays	GBP USD	<b>85-65 Memory Income Autocall</b> UK: FTSE 100 European: Euro Stoxx 50 Japan: Nikkei 225 US: S&P 500	28 April 2022	GBP: 3.125% Semi-Annually (6.25% p.a.)  USD: 3.650% Semi-Annually (7.30% p.a.)	Semi-Annual Memory Income Autocall (First autocall at 12 months) Investment Term: 6 Years  Autocall Trigger: 100% of initial level Income Trigger: 85% of initial level 65% Final Level (European style) barrier	GBP: XS2366932791  USD: XS2366932874	5.50%	<b>Factsheet</b>	<b>4.50%</b>

ISSUER	CCY	LINKED TO	STRIKE	RETURNS	PRODUCT PROFILE	BARRIER	ISIN	UF	PRODUCT DETAILS	TRAIL FEE
<b>DAILY PROTECTED CERTIFICATE</b>										
Leonteq	USD	<b>Daily Protected Certificate</b> BlackRock Mutual Funds	OPEN	Target Returns 3-5% *Back-tested returns: 3-5%	Open-ended Investment Exposure to a range of BlackRock Mutual Funds Investment Term: Unlimited (Open-ended) Growth Cap: None	Protection Feature: 90% of the highest ever price of the certificate	USD: CH0572902226	<b>0.50%</b>	<b>Factsheet</b>	<b>0.50%</b>

\*Past performance is not a reliable indicator of future performance and should not be used to assess the future returns or risks