

ISSUER	CCY	LINKED TO	TRADES BY	RETURNS	PRODUCT PROFILE	ANNUALISED RETURN	ISIN	PRODUCT DETAILS
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CAPITAL PROTECTED

Morgan Stanley	GBP	100% Capital Protected Autocall Italy: FTSE MIB Japan: Nikkei 225 UK: FTSE 100	26 August 2025 (16:30 BST)	GBP: 3.75% Semi-Annually	Capital Protected Autocall Investment Term: 6 Years Autocall Trigger: 100% of initial level (First Autocall Observation at 36 months) 100% Capital Protection at maturity	GBP: 7.50% p.a.	GBP: XS3094982165	Factsheet
	USD			USD: 3.75% Semi-Annually		USD: 7.50% p.a.	USD: XS3094982249	KID (GBP) KID (USD)

GROWTH

Société Générale	USD	US Tech Early Low Hurdle Autocall Oracle Corp Intel Corp Tesla Inc Nvidia Corp	08 September 2025 (16:30 BST)	USD: 6.25% Quarterly	Quarterly Low Hurdle Autocall Investment Term: 4 Years Autocall Trigger: 90% of initial level with 60% glider at month 12 (First Autocall Observation at 6 months) 50% Final Level (European style) barrier	USD: 25.00% p.a.	USD: XS3130899324	Factsheet KID (USD)
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INCOME

Barclays	GBP	70-60 Memory Income Autocall Sweden: OMX Stockholm 30 Italy: FTSE MIB Japan: Nikkei 225 US: Russell 2000	27 August 2025 (16:30 BST)	GBP: 3.475% Semi-Annually	Semi Annual Memory Income Autocall Investment Term: 6 Years Autocall Trigger: 100% of initial Level (First observation at 12 months) Income Trigger: 70% of initial level 60% Final Level (European style) barrier	GBP: 6.95% p.a.	GBP: XS3078690982	Factsheet
	USD			USD: 3.50% Semi-Annually		USD: 7.00% p.a.	USD: XS3078691014	KID (GBP) KID (USD)
BBVA	GBP	80-60 Memory Income Autocall Sweden: OMX Stockholm 30 Italy: FTSE MIB Japan: Nikkei 225 US: Russell 2000	20 August 2025 (16:30 BST)	GBP: 3.85% Semi-Annually	Semi Annual Memory Income Autocall Investment Term: 6 Years Autocall Trigger: 100% of initial Level (First observation at 12 months) Income Trigger: 80% of initial level 60% Final Level (European style) barrier	GBP: 7.70% p.a.	GBP: XS3067149370	Factsheet
	USD			USD: 4.10% Semi-Annually		USD: 8.20% p.a.	USD: XS3067149453	KID (GBP) KID (USD)