

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

Morgan Stanley	GBP USD	Capital Protected Classic Autocall Europe: Euro Stoxx 50 US: Nasdaq 100 Japan: Nikkei 255	29 November 2022 (16:30 GMT)	GBP: 4.20% Semi-Annually USD: 4.575% Semi-Annually	Semi-Annual Classic Autocall (First autocall at 24 months) Investment Term: 6 Years Autocall Trigger: 100% of initial level 100% Capital Protected at maturity	GBP: 8.40% USD: 9.15%	GBP: XS2533988098 USD: XS2533987959	Factsheet KID (GBP) KID (USD)
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GROWTH

BBVA	GBP USD	Drop Down Autocall Europe: Euro Stoxx 50 Hong Kong: Hang Seng Japan: Nikkei 225 US: S&P 500	28 November 2022 (16:30 GMT)	GBP: 6.05% Semi-Annually USD: 7.20% Semi-Annually	Drop Down Autocall (First autocall at 12 months) Investment Term: 6 Years Autocall Trigger: 100% of initial level then reduced by 5% every 6 months, floored at 90% from 24 months 60% Final Level (European style barrier)	GBP: 12.10% USD: 14.40%	GBP: XS2392204959 USD: XS2392205097	Factsheet KID (GBP) KID (USD)
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INCOME

BBVA	GBP USD	80-60 Memory Income Autocall Europe: Euro Stoxx 50 Canada: S&P TSX60 Japan: Nikkei 225 Australia: S&P ASX 200	05 December 2022 (16:30 GMT)	GBP: 2.08% Quarterly USD: 2.31% Quarterly	Quarterly Memory Income Autocall (First autocall at 12 months) Investment Term: 6 Years Autocall Trigger: 100% of initial level Income Trigger: 80% of initial level 60% Final Level (European style) barrier	GBP: 8.32% USD: 9.24%	GBP: XS2425357741 USD: XS2425358046	Factsheet KID (GBP) KID (USD)
Barclays	GBP USD	Global Markets 60-60 Memory Income Autocall US: S&P 500 Japan: Nikkei 225 Australia: S&P/ASX 200 Europe: Euro Stoxx 50	24 November 2022 (16:30 GMT)	GBP: 3.30% Semi-Annually USD: 3.525% Semi-Annually	Semi-Annual Memory Income Autocall (First autocall at 12 months) Investment Term: 6 Years Autocall Trigger: 100% of initial level Income Trigger: 60% of initial level 60% Final Level (European style) barrier	GBP: 6.60% USD: 7.05%	GBP: XS2441852311 USD: XS2441852402	Factsheet KID (GBP) KID (USD)