

## INDICATIVE PERFORMANCE FACTSHEET

30 SEPTEMBER 2019

### UNDERLYING ASSET

**Series 1-12:** EURO STOXX 50 Index (Bloomberg: SX5E <Index>)

**Series 13-16:** EURO STOXX Select Dividend 30 Index (Bloomberg: SD3E <Index>)

### CAPITAL SECURITY

100%

### PAYOFF

If the Final Price of the Index at each Year End Date is greater than the Start Price on the Start Date ('the Coupon Condition'), a Base Coupon will be paid for that year. Otherwise, no interest will be earned in respect of that year.

If the Coupon Condition is not satisfied at any one Year End Date but is satisfied at a subsequent Year End Date, the Interest payable in respect of the subsequent year will be the Base Coupon plus the Memory Coupon.



Product	Start Date	Maturity Date	Coupon	Gross Interest Already Paid	Index Performance
Series 13	13-11-2014	13-11-2019	4.0%	16.00%	15.6%
Series 14	08-01-2015	08-01-2020	4.0%	16.00%	12.4%
Series 15	19-02-2015	19-02-2020	3.75%	11.25%	1.9%
Series 16	02-04-2015	02-04-2020	3.50%	14.00%	-1.2%

Note: All of the account performance updates provided in this document are indicative and are intended only as a guide.