

STRUCTURED WEEKLY IDEAS PRODUCT IDEAS AND PRICINGS

A summary of this week's structured products newscast (internal use)

WHAT'S UP THIS WEEK?

Equity (Yield Enhancement): Get double digit coupon thanks to high volatile equities
10% to 20% p.a Coupon in USD with 1,5y Autocall Yield Note and 40% protection at maturity

Equity (Capital Protection): Participate to European Index increase with full protection
4y USD 100% capital protected with 100% participation on Select Dividend 30 Index

Equity (Yield Enhancement): Get fixed yield trough EM indices (Brazil, India and China)
9.30% p.a Coupon in USD with 1y Autocall Yield Note and 40% protection continuous monitoring

Equity (Participation): Lock profits on your US Tech Holdings
3y Certificate with conditional Bonus, 100% participation on basket and 70% Barrier at maturity

Equity (Yield Enhancement) 1,5y USD 11.8% Coupon on US Oil companies

This investment solution suits you if:

- You are looking for an exposure to oil companies
- You are looking for an attractive Coupon with a high level of protection at maturity
- You are looking for an alternative to WTI products and aiming for more attractive returns

This Note offers:

- A conditional protection against a drop of 40% of the individual underlyings observed at maturity only
- A fixed Coupon of 11.8% p.a paid on a quarterly basis
- A short maturity with a quarterly Autocall after 6 months if the “Worst of” is above 100%
- The Note does not offer a capital protection and thus the redemption amount could be zero at maturity

Indicative terms

- Structure: **Autocal Yield Note “Worst of”**
- Maturity: **1.5 y**
- Currency: **USD**
- Underlying: **Noble Energy, EOG Resources, Range Resources Co**
- Barrier: **60% at maturity observed on the “Worst of”**
- Coupon: **11.8% p.a.**
- Autocall: **Quarterly after 6 month if the “Worst of” is > 100%**

Other Information

Redemption at maturity (if product has not been previously autocalled):

- If all underlyings close above their Barrier Levels: the investor receives 100% + the last Coupon.
- If the worst-of closes below its Barrier Level: the investor receives the final level of the “Worst of” plus the last Coupon

Alternative Basket:

Autocallable Yield Note		Underlying			Conditional Protection			Term		Autocall	
Coupon	Currency	Underlying	Underlying	Underlying	Strike	Barrier type	Barrier	Maturity	Observation	Level	Non-Call
11.80% p.a.	USD	EOG Resources Inc	Range Resources Corp	Noble Energy Inc	100%	Maturity	60%	18M	Quarterly	100.00%	Non-call 6M
12.00% p.a.	USD	Netflix Inc	Walt Disney Co/The	Viacom Inc	100%	Maturity	60%	18M	Quarterly	100.00%	Non-call 6M
16.40% p.a.	USD	Tesla Inc	Twitter Inc	TripAdvisor Inc	100%	Maturity	60%	18M	Quarterly	100.00%	Non-call 6M
14.30% p.a.	USD	NVIDIA Corp	Advanced Micro Devices Inc	Lam Research Corp	100%	Maturity	60%	18M	Quarterly	100.00%	Non-call 6M
10.4% p.a.	USD	Tiffany & Co	Michael Kors & Co	Coach Inc	100%	Maturity	60%	18M	Quarterly	100.00%	Non-call 6M
11.80% p.a.	USD	EOG Resources Inc	Range Resources Corp	Noble Energy Inc	100%	Maturity	60%	18M	Quarterly	100.00%	Non-call 6M
30.50% p.a.	USD	Gap Inc/The	JC Penney Co Inc	Seas Holdings Corp	100%	Maturity	60%	18M	Quarterly	100.00%	Non-call 6M
16.20% p.a.	USD	Abercrombie & Fitch Co	American Eagle Outfitters Inc	Ralph Lauren Corp	100%	Maturity	60%	18M	Quarterly	100.00%	Non-call 6M

Equity (Capital Protection) 4y USD Capital Protected on SD3E

This investment solution suits you if:

- You are looking for upside participation on European Index
- You want a full protection of your capital at maturity
- You have a medium term horizon investment

This Note offers:

- A 100% participation in the upside of the SD3E Index
- An exposure to European market
- A minimum redemption at 100%

Indicative terms

- Structure: Capital Protected Note
- Maturity: 4 y
- Currency: USD
- Underlying: Select Dividend 30 Index
- Capital Protection: 100%
- Upside Participation: 100%

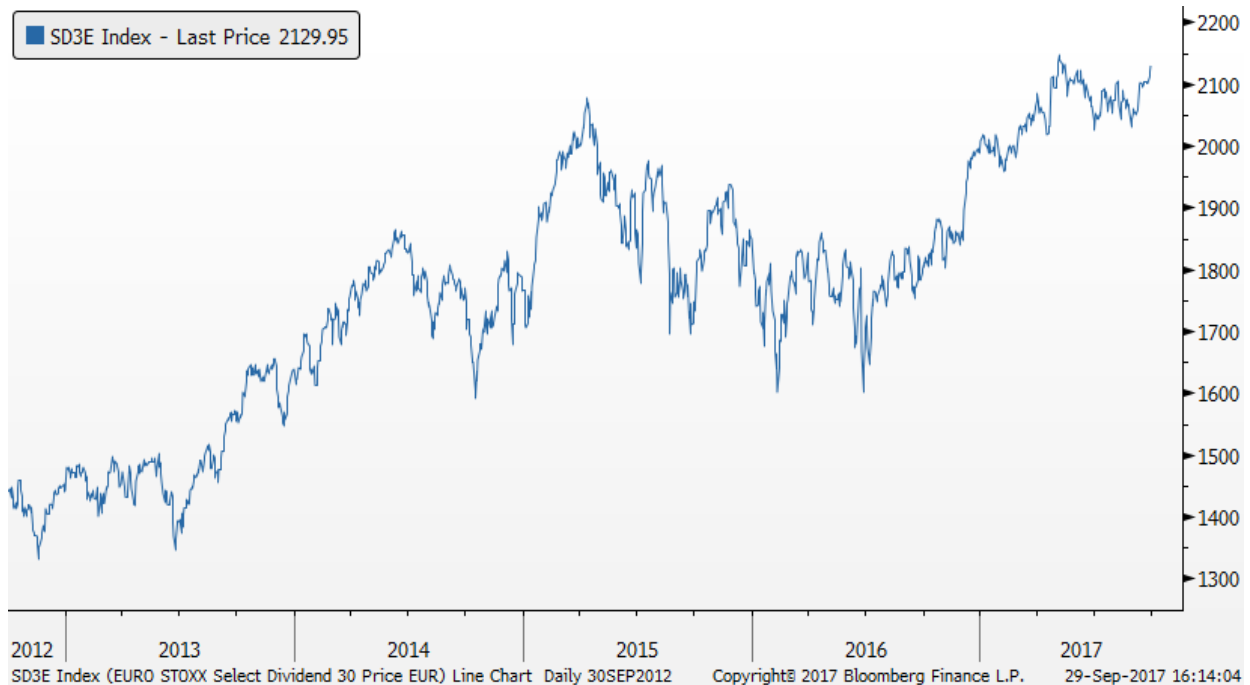
Other Information

Redemption at maturity:

At maturity, the product redeems as follows:

The investor receives 100% of its capital + 100% of the positive performance of the Index

Historical performance of SD3E



Equity (Yield Enhancement) 1y USD AYN 9.30% Coupon on India, Brazil and China

This investment solution suits you if:

- You are looking for an exposure to India, Brazil and China
- You are looking for an attractive Coupon with a high level of protection at maturity
- You are looking for a short term investment with high return as well as a deep protection

This Note offers:

- A conditional protection against a drop of 40% of the individual underlyings observed continuously
- A fixed Coupon of 9.30% p.a paid on a monthly basis
- A short maturity with a monthly Autocall after 3 months if the “Worst of” is above 100%
- The Note does not offer a capital protection and thus the redemption amount could be zero at maturity

Indicative terms

- Structure: Autocal Yield Note “Worst of”
- Maturity: 1 y
- Currency: USD
- Underlying: EPI UP, HSCEI, EWZ UP
- Barrier: 60% continuous monitoring on the “Worst of”
- Coupon: 9.30% p.a.
- Autocall: Monthly after 3 months if the “Worst of” is > 100%

Other Information

Redemption at maturity (if product has not been previously autocalled):

- If all underlyings close above their Barrier Levels: the investor receives 100% + the last Coupon.
- If the worst-of closes below its Barrier Level: the investor receives the final level of the “Worst of” plus the last Coupon

Alternative Currencies:

Autocallable Yield Note					Conditional Protection			Term		Autocall	
Coupon	Currency	Underlying	Underlying	Underlying	Strike	Barrier type	Barrier	Maturity	Observation	Level	Non-Call
9.30% p.a.	USD	WisdomTree India Earnings	ISHARES MSCI BRAZIL	HSCEI	100%	Continuous	60%	12M	Monthly	100%	Non-call 3M
8.40% p.a.	GBP	WisdomTree India Earnings	ISHARES MSCI BRAZIL	HSCEI	100%	Continuous	60%	12M	Monthly	100%	Non-call 3M
7.50% p.a.	EUR	WisdomTree India Earnings	ISHARES MSCI BRAZIL	HSCEI	100%	Continuous	60%	12M	Monthly	100%	Non-call 3M
7.10% p.a.	CHF	WisdomTree India Earnings	ISHARES MSCI BRAZIL	HSCEI	100%	Continuous	60%	12M	Monthly	100%	Non-call 3M

Equity (Participation): 3-Year Bonus Certificate on US Tech

This investment solution suits you if:

- You are still positive on US Tech Stocks
- You are looking for protection and a minimum return should the underlyings be flat or slightly negative
- You want to lock some of the profits of your US tech holdings

This Note offers:

- A 70% barrier at maturity (Capital is protected if the Worst-of doesn't decrease by more than 30%)
- A participation of 100% to upside of the Basket (equiweighted)
- If Worst-of is above its barrier level at maturity, investors are redeemed at 100% + Bonus level

Indicative terms

- Structure: Bonus Certificate
- Maturity: 3 years
- Currency: USD
- Underlyings: cf table below
- Barrier: 70% observed at maturity on "Worst-of"
- Strike Level: 100%
- Participation: 100% of Equiweighted basket performance
- Bonus: cf table below

Other information

Redemption at maturity

At maturity, the product redeems as follows:

- If Worst-of closes above its barrier level: the investor receives 100% + Bonus Level.
- If Worst-of closes below its barrier level: the investor receives the final level of the Worst-of

Alternative Basket:

	Undelying 1	Underlying 2	Underlying 3	Bonus Level
Basket 1	Apple	Microsoft	Alphabet	27%
Basket 2	Apple	Facebook	Alphabet	27%
Basket 3	Palo Alto Networks	Facebook	Alphabet	30%

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