



KEY FEATURES

- 👑 Potential Returns of 7.75% p.a.
- 👑 Exposure to a selection of 4 large cap stocks
- 👑 11 opportunities for early redemption

INVESTMENT DESCRIPTION

- 👑 **Conditional Coupons** – A semi-annual coupon of 3.875% is paid if all the Stocks are above 80% of their Strike Level on the observation date. If this condition is not met, no coupon is paid for that period.
- 👑 **Memory Feature** – Missed coupons are paid the next time the Conditional Coupon criteria is met, or the note Autocalls
- 👑 **Autocall Feature** – On every semi-annual Coupon Observation Date, if all underlying Stocks are above 100% of Strike Level, the notes will redeem at 100%, along with the 3.875% Coupon
- 👑 **Capital Protection** – Capital is protected providing no underlying Stock closes below 60% of strike on the Final valuation Date

CURRENCY	ISIN CODE	CONDITIONAL COUPON AMOUNT	COUPON HURDLE	AUTOCALL TRIGGER	CAPTIAL RISK BARRIER
GBP	CH0351352759	7.75% p.a.	80%	100%	60%

PRODUCT TERMS

ISSUER	EFG International	STRIKE DATE	11 January 2017
RATING	Fitch A-, Moody's A3	ISSUE DATE	18 th January 2017
TERM	6 Years	FINAL VALUATION DATE	11 th January 2023
UNDERLYING STOCKS	The Coca Cola Co., Exxon Mobil GlaxoSmithKline Plc, Nestle	MATURITY DATE	18 th January 2023
CONDITIONAL COUPON	Semi-Annual Conditional Coupon of 7.75% p.a. (WITH MEMORY)	AUTOCALL	Semi-Annual
CAPITAL PROTECTION	60% European Barrier on least performing Stock	AUTOCALL TRIGGER	100% of Strike
		COUPON HURDLE	80% of Strike

PAYOFF AT MATURITY

There are 3 potential outcomes when the product reaches its scheduled Final Valuation Date:

- i. If the least performing Stock is greater than 80% of its Strike Level, the Note returns 100% of capital invested plus 3.875% Conditional Coupon, as well as any missed coupons
- ii. If the least performing Stock is less than 80% its Strike Level but greater than 60%, the Note returns 100%
- iii. If one or more Underlying Stock is less than 60% of its Strike Level, Capital is at Risk. Investors will receive the performance of the least performing Stock, which is measured by comparing the Strike Level with the Stock Level on the Final Valuation Date. For example; if the least performing Stock has lost 50% of its value, only 50% of invested capital will be returned

COUPON OBSERVATION DATES

Coupon payments will be made where the least performing Stock is greater than 80% of its Strike Level following observations on these dates:

11 July 2017, 11 January 2018, 11 July 2018, 11 January 2019, 11 July 2019, 13 January 2020, 13 July 2020, 11 January 2021, 12 July 2021, 11 January 2022, 11 July 2022, 11 January 2023

WHO CAN INVEST IN THESE NOTES?

- 👑 Professional Investors
- 👑 Life Insurance Companies
- 👑 Corporate and Institutional Investors
- 👑 Those willing to accept the risk of loss of capital
- 👑 Those willing to be exposed to the credit risk of the Issuer

RISKS & DRAWBACKS

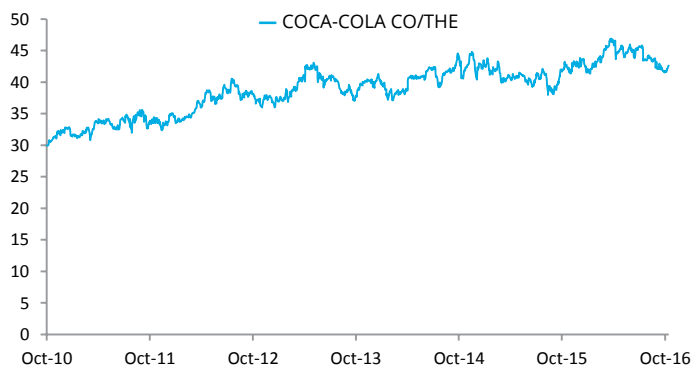
- 👑 Not suitable for those requiring a guaranteed income from their investment
- 👑 Capital is at risk if the least performing Stock is equal to or below 60% of its Strike Level at Maturity
- 👑 Capital is at risk in the case of bankruptcy or default by the Issuer

This factsheet is for information only and use by professional investors and financial advisors only, and should not be considered a financial promotion. This information alone should not be relied on for making investment or purchasing decisions. This document should be read together with the Issuer's relevant offering documents.

The Coca-Cola Company

The Coca-Cola Company manufactures, markets, and distributes soft drink concentrates and syrups. The Company also distributes and markets juice and juice-drink products. Coca-Cola distributes its products to retailers and wholesalers in the United States and internationally.

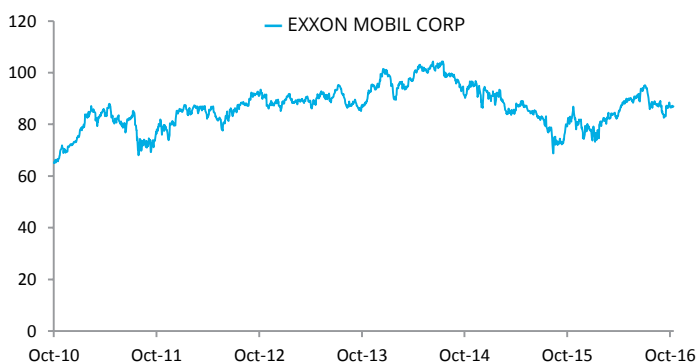
	2011	2012	2013	2014	2015
Annual Return	6.39%	3.62%	13.96%	2.20%	1.75%



Exxon Mobil Corp

Exxon Mobil Corporation operates petroleum and petrochemicals businesses on a worldwide basis. The Company operations include exploration and production of oil and gas, electric power generation, and coal and minerals operations. Exxon Mobil also manufactures and markets fuels, lubricants, and chemicals.

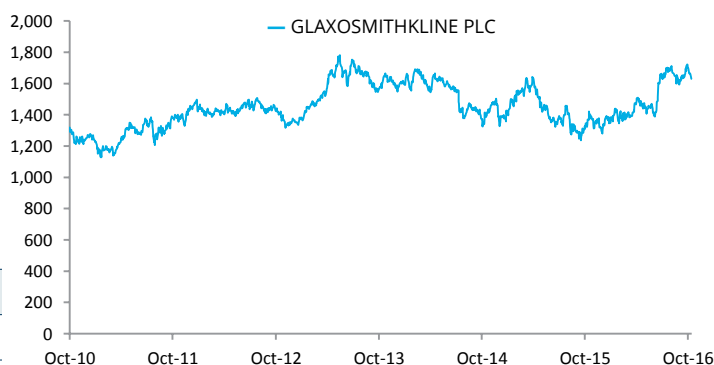
	2011	2012	2013	2014	2015
Annual Return	15.92%	2.11%	16.93%	-8.65%	-15.68%



GlaxoSmithKline Plc

GlaxoSmithKline PLC is a research-based pharmaceutical company. The Company develops, manufactures, and markets vaccines, prescription, and over-the-counter medicines, as well as health-related consumer products. GlaxoSmithKline provides products for infections, depression, skin conditions, asthma, heart and circulatory disease, and cancer.

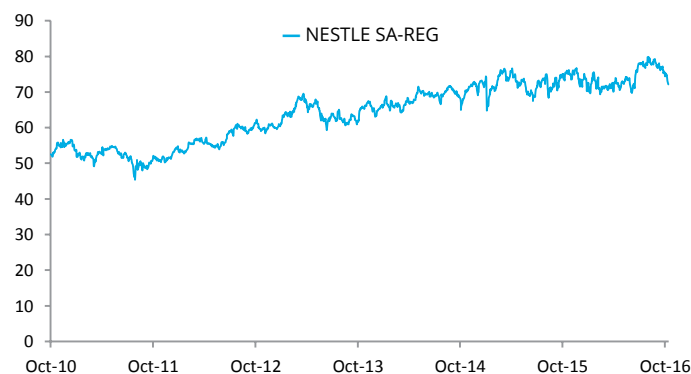
	2011	2012	2013	2014	2015
Annual Return	18.67%	-9.28%	20.71%	-14.61%	-0.22%



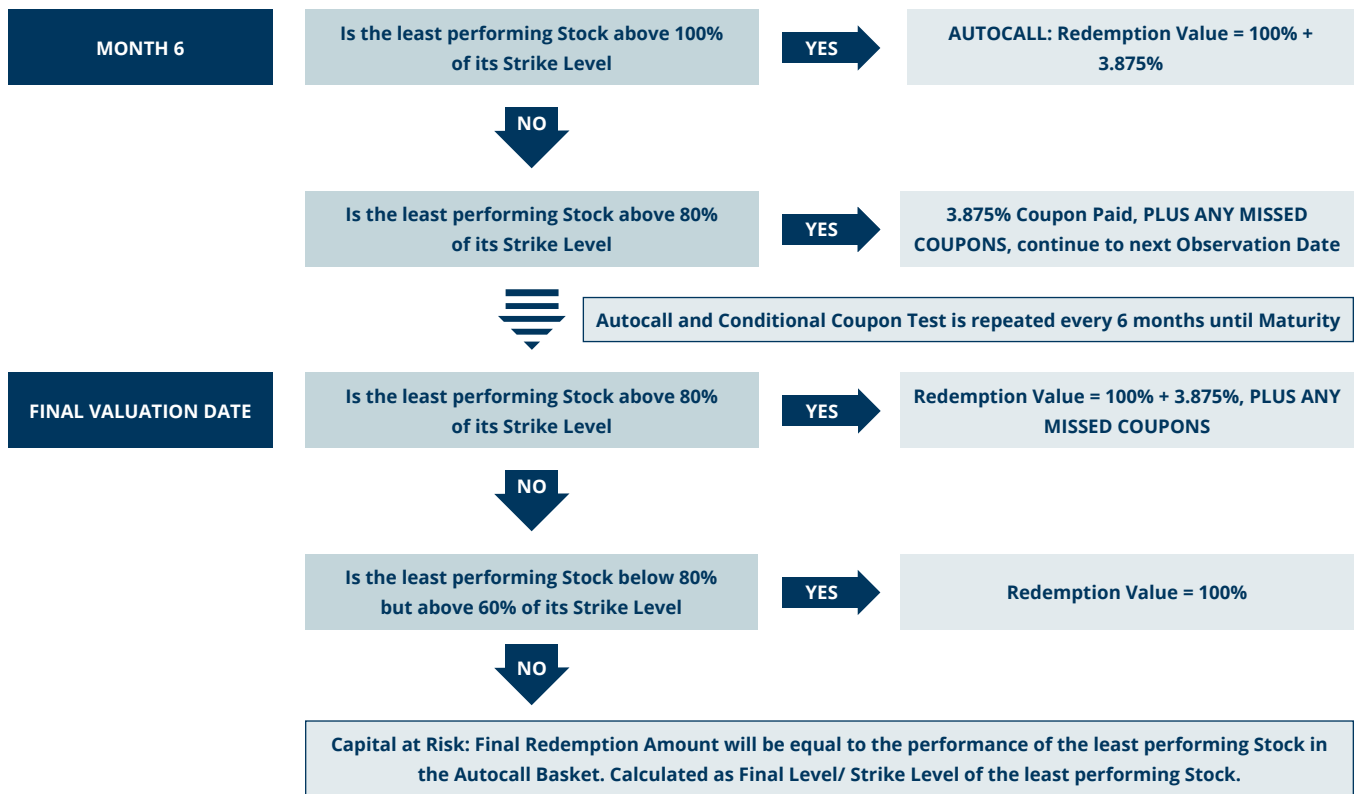
Nestle SA

Nestle S.A. is a multinational packaged food company, that manufactures and markets a wide range of food products. The Company's product line includes milk, chocolate, confectionery, bottled water, coffee, creamer, food seasoning and pet foods.

	2011	2012	2013	2014	2015
Annual Return	-1.37%	10.37%	9.56%	11.72%	2.19%



This factsheet is for information only and use by professional investors and financial advisors only, and should not be considered a financial promotion. This information alone should not be relied on for making investment or purchasing decisions. This document should be read together with the Issuer's relevant offering documents.



IMPORTANT INFORMATION

Capital at risk. For professional investors only. Not for sale to UK investors. This sales brochure is confidential and issued for information purposes only. It is directed exclusively at Professional Customers and Eligible Counterparties as defined by the Markets in Financial Investments Directive. It does not constitute an offer or invitation to enter into any type of financial transaction in securities.

Whilst the information set out in this sales brochure is reflective of the terms, no warranty is made that the information contained is accurate or complete and so should not be relied upon as such.

This investment product is a complex structured financial instrument and involves a high degree of risk. It is intended only for investors who understand and are capable of assuming all risks involved. Before entering into any transaction, an investor should determine if this product suits his or her particular circumstances and should independently assess (with his or her professional advisers) the specific risks (maximum loss, currency risks, etc.) and the legal, regulatory, credit, tax and accounting consequences. The Issuer makes no representation as to the suitability or appropriateness of this investment product for any particular investor or as to the future performance of this investment product.

All of the details set out in this sales brochure pertaining to the securities comprise a mere summary, and are not a complete description of the securities. Investors should read the formal terms and conditions of the Securities and any offering circular or other disclosure document prepared by or on behalf of the Issuer in respect of the Securities including, if applicable, a prospectus (the "Securities Documentation"). For avoidance of doubt, in the event of any conflict between information set out in this sales brochure and information set out in the Securities Documentation, the terms of the Securities Documentation shall prevail. The Securities Documentation is available from Kyte Broking Ltd upon request.

This sales brochure has not been prepared or reviewed by the Issuer of the underlying securities or any of their respective affiliates and neither the Issuer nor any of their respective affiliates or any of their respective directors, officers or agents accept any responsibility or liability for the contents of this sales brochure.

For the avoidance of doubt, investors are the clients of Kyte Broking Ltd. No Investor or other customer of Kyte Broking Ltd shall become a direct or indirect customer of the Issuer or any of its affiliates by subscribing for or purchasing Securities.