



Croesus

Citibank Capital Protected Index Note USD

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KEY FEATURES

- 👑 95% Capital Protection
- 👑 2.5% per annum Fixed coupon
- 👑 Exposure to 3 large indices with unlimited upside potential

INVESTMENT DESCRIPTION

- 👑 **Capital Growth** – The investor gets 100% exposure to the performance of the least performing underlying, exposure to the downside is floored at 5%.
- 👑 **2.5% per annum Fixed Coupon** – The investor will receive a Fixed Coupon of 2.5% per annum regardless of the performance of the underlying indices.
- 👑 **95% Capital Guaranteed** – Capital is 95% guaranteed regardless of the performance of the underlying indices at maturity.

There are 2 potential outcomes when the product reaches its scheduled Final Valuation Date:

- If the least performing Index is greater than 100% of its Strike Level, the Note returns 100% plus the performance of the least performing index, as well as the annual 2.5% Coupon.
- If the least performing Index closes lower than 100% of its initial strike level, the note returns 100% of capital less the performance of the least performing index, protected at 95%. Plus the 2.5% coupon.

PRODUCT TERMS

Issuer	Citibank	Coupon type	Fixed
Maturity	6 Years	Coupon	2.5% per annum
Currency	USD	Capital protection	95%
Denomination	USD 1,000	Exposure least performing index	Unlimited upside
Underlyings	NIKKEI 225 Index Euro Stoxx 50 Index FTSE 100 Index	Strike Level	100% of the initial fixing
ISIN	XS1837231890	Final Observation Date	01-07-2024
Strike Date	29-06-2018		

RISKS

- 👑 Up to 5% of capital at risk if the least performing index is below its strike price at the final valuation date.
- 👑 The investor bears the credit risk of the issuer.

HIGHLIGHTS

- 👑 95% Capital Protected
- 👑 Fixed Coupons of 2.5% p.a.
- 👑 Capital Growth linked to the performance of 3 equity indices
- 👑 Unlimited upside potential + 15% in coupons paid over the life of the investment
- 👑 Minimum redemption value of 95% + 15% in coupons paid over the life of the investment
- 👑 Maturity of 6 years

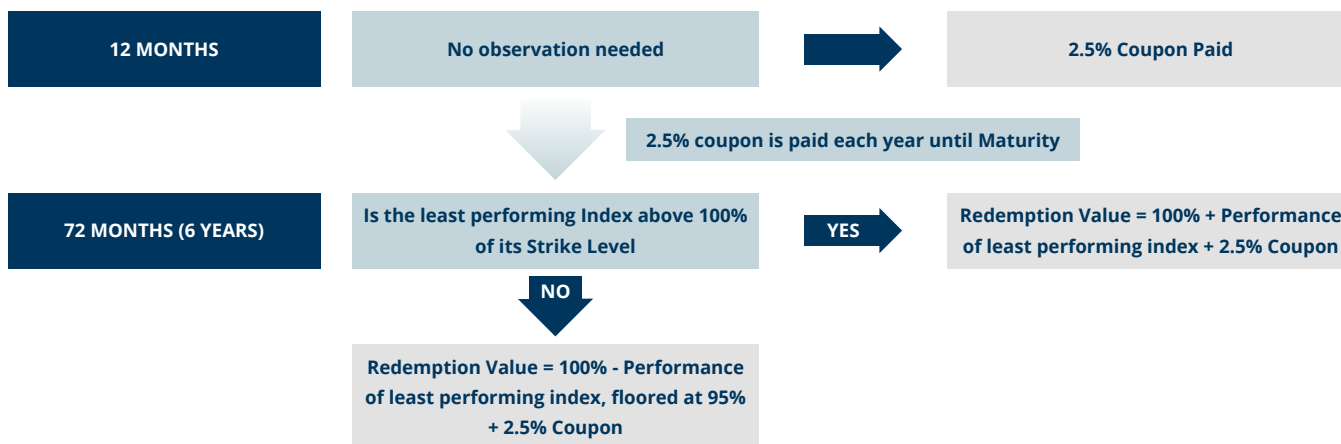
WHO CAN INVEST IN THESE NOTES?

- 👑 Life Insurance Companies
- 👑 Corporate and Institutional Investors

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Final Level of the least performing Index as a percentage of Strike Level	Note Redemption Value
170%	170% + 2.5% COUPON = 172.5%
150%	150% + 2.5% COUPON = 152.5%
120%	120% + 2.5% COUPON = 122.5%
100%	100% + 2.5% COUPON = 102.5%
90%	95% + 2.5% COUPON = 97.5%
80%	95% + 2.5% COUPON = 97.5%

INVESTMENT ROUTE MAP



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