

## LONG MINI FUTURE ON NVIDIA CORPORATION

(the "Products")

SSPA SWISS DERIVATIVE MAP<sup>®</sup> / EUSIPA DERIVATIVE MAP<sup>®</sup> MINI-FUTURE (2210)

### OPEN END – CASH SETTLEMENT – USD

*The Product may be offered, sold or advertised only to professional clients or institutional clients as per FinSA / eligible counterparties and professional clients (as defined by Directive 2014/65/EU – MiFID II).*

This termsheet is for information purposes only. It constitutes advertising within the meaning of Art. 68 of the Swiss Federal Act on Financial Services ("FinSA"). It constitutes neither a prospectus within the meaning of Art. 35 et seqq. FinSA, nor a key information document according to Art. 58 et seqq. FinSA. It has neither been reviewed nor approved by a reviewing body pursuant to Art. 51 et seqq. FinSA.

This Product does not constitute a collective investment scheme within the meaning of Art. 7 et seqq. of the Swiss Federal Act on Collective Investment Schemes ("CISA"). Therefore, it is not subject to authorisation by the Swiss Financial Market Supervisory Authority FINMA ("FINMA"), and potential investors do not benefit from the specific investor protection provided under the CISA and are exposed to the credit risk of the Issuer.

### I. Product Description

#### Terms

Swiss Security Number (Valor)	135042521
ISIN	CH1350425216
Issue Size	271 Products (USD 100,048)
Issue Currency	USD
Settlement Currency	USD
Exercise Currency	USD
Issue Price	USD 369.18 (per Product)

**Launch Date:** 04 June 2024, being the date on which the Initial Level and the Initial Financing Level and the Initial Stop Loss Level are fixed.

**Issue Date/Payment Date:** 05 June 2024, being the date on which the Products are issued and the Issue Price is paid.

**Final Redemption Date:** the date that is 2 Business Days after the Valuation Date, being the date on which the Final Redemption Amount will be paid to the Holder thereof.

**Valuation Date:** the earlier of (i) the Exchange Business Day on which the Issuer Call Option is exercised and (ii) the Exchange Business Day on which the Holder Put Option with respect to such Product is exercised, being the date on which the Final Redemption Amount will be determined; provided, however, that if the Issuer gives notice to the Holders that it is exercising the Issuer Call Option or the Issuer receives the Exercise Notice for the Holder Put Option, as the case may be, after 12:00 p.m. local time on the date of such exercise, the Valuation Date for such Product shall be deemed to be the first Exchange Business Day following the date of such exercise.

**Holder Put Option:** unless previously redeemed, repurchased or cancelled and so long as no Stop Loss Event has occurred, on any Exchange Business Day on or after the Issue Date/Payment Date the Holder of any Product may (subject to the Exercise Lot) exercise its right to require the Issuer to redeem such Product on the applicable Final Redemption Date at the applicable Final Redemption Amount by delivering an Exercise Notice to the Paying Agent at the Specified Office; provided, however, that (i) if such Product is still outstanding, but the Issuer has exercised its Issuer Call Option, the Holder thereof may not exercise its Holder Put Option, and (ii) if a Stop Loss Event occurs after the Holder thereof has exercised its Holder Put Option, but prior to the applicable Valuation Date, such Product shall be subject to the Stop Loss Redemption rather than the Holder Put Option.

**Exercise Notice:** With respect to any Product(s), a notice in a form satisfactory to the Paying Agent exercising the Holder Put Option with respect to such Product(s).

**Issuer Call Option:** unless previously redeemed, repurchased or cancelled and so long as no Stop Loss Event has occurred, on any Exchange Business Day on or after the Issue Date/Payment Date the Issuer may exercise its right to redeem the Products, in whole but not in part, on the applicable Final Redemption Date at the applicable Final Redemption Amount; provided, however, that (i) any outstanding Products that are subject to a Holder Put Option exercised prior to such date shall be excluded and (ii) if a Stop Loss Event occurs after the Issuer has exercised its Issuer Call Option, but prior to the Valuation Date, the Products shall be subject to the Stop Loss Redemption rather than the Issuer Call Option

**Specified Office:** Bank Julius Baer & Co. Ltd., Zurich, Switzerland

### Underlying

#### NVIDIA Corporation (NVDA UW <EQUITY>; Nasdaq/Ngs (Global Select Market))

Initial Level	USD 1,144.408
Initial Financing Level	USD 785.58
Initial Stop Loss Level	USD 798.83
Ratio	1:1, i.e. 1 Product to 1 Share

Currency	USD
Valuation Time	Scheduled Closing Time
ISIN	US67066G1040
Valor	994529

### Redemption

Final Redemption	Unless previously redeemed, repurchased or cancelled, the Issuer shall redeem each Product on the Final Redemption Date by payment of a cash amount equal to the Final Redemption Amount to the Holder thereof.
Final Redemption Amount	a cash amount equal to the <b>greater</b> of (a) zero (0) and (b) the ratio of (i) the Final Level minus the Final Financing Level, divided by (ii) the Ratio, calculated by the Calculation Agent in accordance with the following formula: $\max\left[0; \frac{\text{Final Level} - \text{Final Financing Level}}{\text{Ratio}}\right]$
Level	the Share Price
Final Level	the Level at the Valuation Time on the Valuation Date, as determined by the Calculation Agent
Final Financing Level	the Financing Level on the Valuation Date.

Financing Level (FL <sub>t</sub> )	<p>with respect to any day (t) after the Launch Date, (a) the preceding Financing Level (FL<sub>old</sub>), plus (b) the product of (i) <i>r</i> (as defined below) plus the Financing Spread on the previous adjustment day / Launch Date (FS<sub>old</sub>) and (ii) the preceding Financing Level (FL<sub>old</sub>) and (iii) <i>n</i> (as defined below), divided by 360, minus (c) the product of divf (as defined below) and div (as defined below), calculated by the Calculation Agent in accordance with the following formula, and rounded to USD 0.0001:</p> $FL_{old} + \frac{\left( r + FS_{old} \right) \times FL_{old} \times n}{360} - divf \times div$ <p>where:</p> <p><i>r</i> = the prevailing interest rate on the previous adjustment day / Launch Date for overnight deposits in the trading currency of the Underlying, as determined by the Calculation Agent, floored at 0.</p> <p>divf = the taxation factor to be applied on div, as determined by the Calculation Agent, and div = the aggregate amount of dividends (or similar payments) paid or payable on the Underlying with respect to which the relevant ex-dividend date is on such day <i>t</i>, as determined by the Calculation Agent.</p> <p><i>n</i> = number of days between the current adjustment day (inclusive) and the previous adjustment day / Launch Date (exclusive).</p>
Financing Spread	on any day, (i) in the case of the Launch Date, 2.5%, and (ii) otherwise, the percentage determined by the Calculation Agent for such day; provided, however, that such percentage may not exceed 10%.
Stop Loss Level	<p>with respect to any day of a month, the product of (a) the Financing Level on this day (FL<sub>t</sub>) and (b) the sum of 100% and the Stop Loss Buffer on this day (SLB<sub>t</sub>), calculated by the Calculation Agent in accordance with the following formula, and rounded to USD 0.0001:</p> $FL_t \times \left( 100 \% + SLB_t \right)$
Stop Loss Buffer	on any day, (i) in the case of the Launch Date, 1.6867%, and (ii) otherwise, the percentage determined by the Calculation Agent for such day; provided, however, that such percentage may not exceed 15%.
Stop Loss Event	if the Level at any time on any Exchange Business Day after the Launch Date is <b>at or below</b> the Stop Loss Level for such Exchange Business Day, as determined by the Calculation Agent.
Stop Loss Redemption Date	upon the occurrence of a Stop Loss Event, the date designated as such by the Issuer on which it will redeem each Product at the Stop Loss Redemption Amount, provided that such date is not later than 3 Business Days after the date of such Stop Loss Event.
Stop Loss Redemption Amount	<p>a cash amount equal to the <b>greater</b> of (a) zero (0) and (b) the ratio of (i) the Stop Loss Reference Level minus the Stop Loss Financing Level, divided by (ii) the Ratio, calculated by the Calculation Agent in accordance with the following formula:</p> $\max \left[ 0; \frac{\text{Stop Loss Reference Level} - \text{Stop Loss Financing Level}}{\text{Ratio}} \right]$

Stop Loss Reference Level	upon the occurrence of a Stop Loss Event, the level determined by the Calculation Agent, which is derived from the value of the Underlying at any time within the 1-hour period after the occurrence of such Stop Loss Event; provided, however, that, if such 1-hour period expires after the end of regular trading hours of the Underlying on the date on which such Stop Loss Event has occurred, the portion of such 1-hour period that falls after the end of regular trading hours of the Underlying on such date shall be deemed to continue at the open of regular trading hours for the Underlying on the first Exchange Business Day following the date on which such Stop Loss Event has occurred, as determined by the Calculation Agent.
Stop Loss Financing Level	upon the occurrence of a Stop Loss Event, the Financing Level on the date of such Stop Loss Event.

### Swiss Taxation

Stamp duty	Secondary market transactions of the Product are not subject to Federal turnover tax.
Withholding tax	No Swiss Federal withholding tax.
Income tax	For Swiss income tax purposes, this Product qualifies as pure derivative financial instrument. For individuals residing in Switzerland and holding the Product as private asset, any gain realized with the Product is in principle classified as tax free private capital gain.

The aforementioned tax description is based on the relevant tax laws and regulations of the tax authorities valid at the time of launch of this issue. These laws and regulations may change at any time, possibly with retroactive effect. Furthermore the tax treatment may depend on the personal situation of the investor and may be subject to change in the future. This information is not purported to be a complete description of all potential tax effects. Potential investors are advised to consult their tax advisors to determine the special tax consequences of the purchase, ownership or disposition of the Product.

### General Tax Information

Transactions and payments related to this product may be subject to additional (foreign) transaction taxes and or withholding taxes such as US withholding taxes pursuant to FATCA (Foreign Account Tax Compliance Act) or the Section 871(m) of the US Internal Revenue Code. Any amounts due, shall be paid net of such taxes. The issuer is not obliged to pay additional amounts with regard to amounts so withheld.

### Product Description

The Products are leveraged products with cash settlement and allow the Holder thereof to benefit, with leverage, from an increase in the value of the Underlying. Due to the leveraged nature of the Products, a small amount invested can generate higher returns but also higher losses than will be reflected in the gains and losses respectively in the value of the Underlying.

The Products do not have a fixed maturity. However, unless previously redeemed, repurchased or cancelled and so long as no Stop Loss Event has occurred the Issuer may, at any time, exercise its right to redeem all outstanding Products, as the case may be, and the holder of any such Product may exercise its right to require the Issuer to redeem such Products at the Final Redemption Amount (which amount is dependent upon the applicable Final Level and the applicable Final Financing Level and may be equal to zero) on the applicable Final Redemption Date.

The occurrence of a Stop Loss Event will trigger the early redemption of the Products. A Stop Loss Event occurs if the relevant level at a specific time is at or below the Stop Loss Level. In such case, the Issuer will redeem each Product on the Stop Loss Redemption Date at the Stop Loss Redemption Amount, which amount is dependent upon the Stop Loss Reference Level and the Stop Loss Financing Level.

### Product Documentation

The complete and legally binding terms and conditions of the Products are set forth in the base prospectus (consisting of the Securities Note II for the issuance of Leverage Products dated 15 June 2023 (the "Securities Note") and the Registration Document II of the Bank Julius Baer & Co. Ltd. dated 7 June 2023 (the "Registration Document")) of Bank Julius Baer & Co. Ltd. (the "Bank"), as supplemented from time to time (the "Base Prospectus") and in the relevant final terms prepared in relation to the Products (the "Final Terms"). The Base Prospectus and the Final Terms may be obtained free of charge from Bank Julius Baer & Co. Ltd., Bahnhofstrasse 36, 8001 Zurich, Switzerland.

This document is designated for distribution and use in Switzerland. Neither the Issuer nor any other person assumes any responsibility for the compliance of this document with any applicable law and regulations in any other jurisdiction than Switzerland.

**Details**

Issuer	Bank Julius Baer & Co. Ltd., Zurich (Rating: Moody's A3) (Prudential Supervision: by the Swiss Financial Market Supervisory Authority FINMA)
Lead Manager	Bank Julius Baer & Co. Ltd., Zurich
Risk Category	Complex Product
Product Category	Leverage
Product Type	Mini Future
SSPA Code	2210
Calculation Agent	Bank Julius Baer & Co. Ltd., Zurich and any agents or other persons acting on behalf of such Calculation Agent and any successor appointed by the Issuer
Paying Agent/Exercise Agent	Bank Julius Baer & Co. Ltd., Zurich and any agents or other persons acting on behalf of such Paying Agent and any successor appointed by the Issuer
Listing and Admission to Trading/ Secondary Market Trading	None
Exercise Lot	1 Products and multiples thereof, being the smallest number of Products that must be exercised by a Holder in order to exercise the Holder Put Option.
Clearing System	SIX SIS AG
Form	Uncertificated Securities
Governing Law / Jurisdiction	Swiss Law / Zurich 1, Switzerland

**II. Profit and Loss Prospects**

Due to the leveraged nature of the Products, any change in the value of the Underlying will result in a greater change in the value of the Product. Investors profit disproportionately from an increase in the price of the Underlying and the potential return on the Product is unlimited.

On the other hand, Investors will suffer disproportionately from a decrease of the value of the Underlying and may incur a total loss

of their investment in case of a substantial decrease of the value of the Underlying.

Furthermore, if the Level at the relevant time is at or below the Stop Loss Level an early redemption will occur and Investors will receive a Stop Loss Redemption Amount, which may be as low as zero.

**III. Significant Risks for Investors**

The following risk disclosure cannot disclose all the risks associated with an investment in the Products. Therefore, potential investors in Products should consult the Base Prospectus and the Final Terms and their client advisor as to the product specific risks before making an investment decision.

**1. Issuer Risk**

Investors bear the credit risk of the Issuer. The Products' retention of value is dependent not only on the development of the value of the Underlying, but also on the creditworthiness of the Issuer, which may change over the term of the Product. The credit rating of the Issuer is not a guarantee of credit quality. In case of the Issuer's insolvency or bankruptcy the investors in the Products may lose their entire investment.

The Products are direct, unconditional, unsecured and unsubordinated obligations of the Issuer. If the Issuer were to become insolvent, claims of investors in Products will rank equally

in right of payment with all other unsecured and unsubordinated obligations of the Issuer, except such obligations given priority by law. In such a case, investors in Products may suffer a loss of all or a portion of their investment therein, irrespective of any favourable development of the other value determining factors, such as the performance of the Underlying(s).

The Products do not constitute bank accounts or deposits at Bank Julius Baer & Co. Ltd. The Products are less liquid than bank accounts or deposits and bear higher risks. An investment in Products will not be covered by any compensation or insurance scheme (such as a bank deposit protection scheme) of any government agency of Switzerland or any other jurisdiction and Products do not have the benefit of any government guarantee. Products are the obligations of the Issuer only and holders of Products must look solely to the Issuer for the performance of the Issuer's obligations under such Products. In the event of the insolvency of the Issuer, an investor in Products may lose all or some of its investment therein.

Bank Julius Baer & Co. Ltd. is a bank pursuant to the Federal Banking Act (BA; SR 952.0) and a securities firm pursuant to the Federal Act on Financial Institutions (FinIA; SR 954.1) subject to the prudential supervision by the Swiss Financial Market Supervisory Authority FINMA in Berne (Laupenstrasse 27, CH-3003 Berne; <http://www.finma.ch>).

## 2. Product Risks

An investment in Products entails certain risks, which vary depending on the specific type and structure of the relevant Products and the relevant Underlying(s).

An investment in Products requires a thorough understanding of the nature of Products. Potential investors in Products should be experienced with respect to an investment in complex financial instruments and be aware of the related risks. A potential investor in Products should determine the suitability of such an investment in light of such investor's particular circumstances. In particular, a potential investor in Products should:

- have sufficient knowledge and experience to make a meaningful evaluation of Products, the merits and risks of investing in Products and the information contained in the Base Prospectus and the applicable Terms and Conditions;
- have access to, and knowledge of, appropriate analytical tools to evaluate, in the context of such investor's particular financial situation, an investment in Products and the impact the relevant Products will have on such investor's overall investment portfolio;
- have sufficient financial resources to bear all the risks of an investment in the relevant Products;
- understand thoroughly the Terms and Conditions applicable to the relevant Products and be familiar with the behaviour of the relevant Underlying(s) and financial markets;
- be able to evaluate (either alone or with the help of a financial adviser) possible scenarios for economic and other factors that may affect such investor's investment and ability to bear the applicable risks of an investment in Products until their redemption; and
- recognise that it may not be possible to dispose of Products for a substantial period of time, if at all, before their redemption.

The trading market for securities, such as Products, may be volatile and may be adversely impacted by many events.

Products are complex financial instruments. Investors generally purchase complex financial instruments as a way to enhance yield with an understood, measured, appropriate addition of risk to their overall investment portfolios. A potential investor should not invest in Products unless such investor has the expertise (either alone or with the help of a financial adviser) to evaluate how the relevant Products will perform under changing conditions, the resulting effects on the market value of the relevant Products and the impact such an investment will have on such investor's overall investment portfolio.

### **Risk of total loss**

Products involve a high degree of risk, and prospective investors in the Products should recognise that, under certain circumstances, Products may have a redemption value of zero. Prospective investors should therefore be prepared to sustain a partial or total loss of the amount of their investment therein.

### **Unpredictable Market Value for Products**

During the term of a Product, the market value of, and the expected return on, such Product may be influenced by many factors, some or all of which may be unpredictable. Many economic and market factors will influence the market value of a Product. The Issuer expects that, generally, the value and volatility of the Underlying(s) on any day will affect the market value of such Product more than any other single factor. However, a potential investor should not expect the market value of a Product in the secondary market to vary in proportion to changes in the value of the Underlying(s). The return on a Product (if any) may bear little relation to, and may be much less than, the return that the investor therein might have achieved if such investor had invested directly in the Underlying(s).

The market value of, and return (if any) on, a Product will be affected by a number of other factors, which may be unpredictable or beyond the Issuer's control, and which may offset or magnify each other, including, without limitation:

- supply and demand for such Product, including inventory positions of any other market maker;
- the expected frequency and magnitude of changes in the market value of the Underlying(s) (volatility);
- economic, financial, political or regulatory events or judicial decisions that affect the Issuer, the Underlying(s) or the financial markets generally;
- interest and yield rates in the market generally;
- the time remaining until the Final Redemption Date;
- if applicable, the difference between the Level or Commodity Reference Price, as applicable, and the relevant threshold specified in the applicable Terms and Conditions;
- the Issuer's creditworthiness, including actual or anticipated downgrades in the Issuer's credit ratings; and
- dividend payments on the Underlying(s), if any.

Some or all of these factors may influence the price of a Product. The impact of any of the factors set forth above may enhance or offset some or all of any change resulting from another factor or factors.

In addition, certain built-in costs are likely to adversely affect the market value of Products. The price at which the Issuer will be willing to purchase Products from a holder in secondary market transactions, if at all, will likely be lower than the original Issue Price.

### **Exposure to the performance of the Underlyings**

Each Product will represent an investment linked to the performance of the Underlying(s) and potential investors should note that any amount(s) payable or other benefit to be received under the Products will generally depend upon the performance

of the Underlying(s). The past performance of the Underlyings is not indicative of the future performance.

#### **Exchange Rate Risk**

The Underlying(s) may be denominated in a currency other than that of the Issue Currency or, if applicable, the Settlement Currency for such Product, or the Underlying(s) may be denominated in a currency other than, or the Issue Currency or, if applicable, the Settlement Currency may not be, the currency of the home jurisdiction of the investor in such Product. Exchange rates between currencies are determined by factors of supply and demand in the international currency markets, which are in particular influenced by macro economic factors, speculation and central bank and government intervention (including the imposition of currency controls and restrictions). Therefore, fluctuations in exchange rates may adversely affect the market value of a Product or the value of the Underlying(s).

#### **Secondary Market**

Products may have no established trading market when issued and one may never develop. If a market does develop, it may not be liquid. Therefore, investors may not be able to sell their Products easily or at prices reasonably acceptable to them.

Under normal market circumstances, the Issuer will endeavour to provide a secondary market for Products, but is under no obligation to do so. Upon investor demand, the Issuer will endeavour to provide bid/offer prices for products, depending on actual market conditions. There will be a price difference between bid and offer prices (spread).

#### **Early Redemption**

The investors must be aware of a possible early redemption of the Product.

Upon the occurrence of an extraordinary event, the Calculation Agent and the Issuer, acting together, have the right to, among other things, early terminate or redeem the relevant Products. If the Issuer exercises such early redemption right(s), investors should be aware that the early redemption price may be considerably lower than the Issue Price (or, if different, the price the relevant investor paid for such product) and/or the Final Redemption Amount that would otherwise have been paid on the Final Redemption Date.

#### **Further product specific risks**

Investors should be aware that an investment in such Products may result in a loss if the Underlying performs negatively. Furthermore, such Products are leveraged products. Consequently, any decline will have a disproportionate effect.

The Final Redemption Amount of any Dynamic Long or Short Mini-Future is dependent upon the applicable Final Level and the applicable Final Financing Level and may be equal to zero. The Final Financing Level for any such Product will be equal to the Financing Level on the applicable Valuation Date. The Financing Level on the Valuation Date and any other calendar day will be determined by reference to and therefore be dependent upon, the Financing Level, the Financing Spread and the prevailing money market rates, in each case on the immediately preceding calendar day and, as adjusted for dividends (or similar payments) paid on the Underlying during the term of such Products but before such preceding calendar day, if any, as determined by the Calculation Agent. Therefore, any potential return on an investment in such Products is not only dependent upon the development of the value of the Underlying, but also upon various factors influencing the value of the Final Financing Level.

Furthermore, the occurrence of a Stop Loss Event will trigger the early redemption of the Products. A Stop Loss Event occurs if the relevant level at a specific time is at or below the Stop Loss Level. In such case, the Issuer will redeem each Product on the Stop Loss Redemption Date at the Stop Loss Redemption Amount, which amount is dependent upon the Stop Loss Reference Level (i.e., the level determined by the Calculation Agent upon the occurrence of a Stop Loss Event, which is derived from the value of the Underlying within the time period after the occurrence of such Stop Loss Event) and the Financing Level on the date of the Stop Loss Event. Therefore, any amount payable upon the occurrence of a Stop Loss Event is not only dependent upon the development of the value of the Underlying, but also upon the development of the Stop Loss Financing Level (i.e., the Financing Level on the date of the Stop Loss Event) and may be equal to zero.

Investors should note that the Final Redemption Amount or the Stop Loss Redemption Amount may be equal to zero. Therefore, a total loss of the amount invested in these Products is possible, but any such loss is limited to the amount invested. e, a total loss of the amount invested in these Products is possible, but any such loss is limited to the amount invested.

#### **Further Information**

For further details on the Product related risks please consult the risk disclosure brochure "Risks Involved in Trading Financial Instruments" (Edition 2023) which is available on the Swiss Bankers Association's website: <https://www.swissbanking.org/en/services/library/guidelines> or may be obtained from your client advisor upon request.



## IV. Important Additional Information

This document does not constitute an offer or invitation to enter into any type of financial transaction and the Issuer has no obligation to issue the Products. This document is not the result of a financial analysis and therefore, is not subject to the "Directives on the Independence of Financial Research" from the Swiss Bankers Associations. The content of this document does therefore not fulfill the legal requirements for the independence of financial analyses and there is no restriction on trading in this regard.

**Conflicts of Interest:** The Issuer and affiliated companies may from time to time enter into transactions for their own account or for the account of a client that are related to the Products. These transactions may not be for the benefit of the investor and may have positive or negative effects on the value of the Underlying(s) and thus on the value of the Products. Companies affiliated to the Issuer may also become counterparties in hedging transactions. Accordingly, conflicts of interest may therefore arise with regard to obligations relating to the ascertainment of the values of the Products and other related determinations both among affiliated companies of the Issuer and between these companies and the investors. In addition, the Issuer and affiliated companies may exercise a different function, if applicable, in relation to the products, for example as calculation agent, paying agent or administrative office.

**Amendments to the Product Conditions:** Information regarding unforeseen changes to the conditions of the Product which may arise during the lifetime of the Products are not subject to this document but may be obtained from your client advisor upon request and will be published on: <http://derivatives.juliusbaer.com>; corporate actions. This document will not be amended throughout the term of the Products.

**Selling Restrictions:** The Products were not registered with the local regulator and are not publicly distributable outside of Switzerland. The Products may not be offered in any jurisdiction

in circumstances that would result in the Issuer being obliged to register any further prospectus relating to the Products in that jurisdiction. Potential purchasers of the Products are advised to read the detailed selling restrictions in the Base Prospectus and the Final Terms. Potential purchasers of the Products should seek specific advice before purchasing or selling-on a Product. Particular attention should be paid to the selling restrictions set out in the Base Prospectus and the Final Terms with respect to the following jurisdictions: European Economic Area (EEA), United States of America, United Kingdom, Guernsey, The Netherlands, Italy, Hong Kong, Singapore, Dubai International Financial Centre, United Arab Emirates, Kingdom of Bahrain, Israel, Uruguay, Panama, Bahamas, Lebanon. These restrictions must not be taken as conclusive guidance as to whether the Products can be sold in a jurisdiction.

**Dividend equivalent payments:** Investors should note that "dividend equivalent" payments made in connection with the Products are subject to an US federal withholding tax under Section 871(m) of the US Internal Revenue Code. The Issuer will always apply a withholding of 30 percent on such dividend equivalent payments linked to stocks of US corporations or certain indices containing US corporations. Accordingly, the investor will receive less than the amount he would have otherwise received in the absence of such withholding.

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**Investors must be aware that conversations on trading lines are recorded. No objection is assumed.**

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