**2Y SDAC on Brent**

|  |  |  |  |
| --- | --- | --- | --- |
| Underlying | BBG ticker | Initial Price | Strike Price |
| Brent | CO1 Comdty  <Comdty> | 70.9800 | 63.8820 |

|  |  |
| --- | --- |
| Term: |  |
| Issue Size | 1,000,000 |
| Denomination | 100,000 |
|  |  |
| Strike Date | 24-Aug-2024 |
| Valuation Date | 26-Aug-2026 |
| KO Levels: |  |

|  |  |
| --- | --- |
| Date | KO Level |
| 24-Oct-2024 | 70.9800 (100.0% of Initial Price) |
| 24-Dec-2024 | 68.8506 (97.0% of Initial Price) |
| 24-Feb-2025 | 66.7212 (94.0% of Initial Price) |
| 24-Apr-2025 | 64.5918 (91.0% of Initial Price) |
| 24-Jun-2025 | 62.4624 (88.0% of Initial Price) |