



EVEN 30 Deposit Growth Plan 55 - Investec Bank Plc

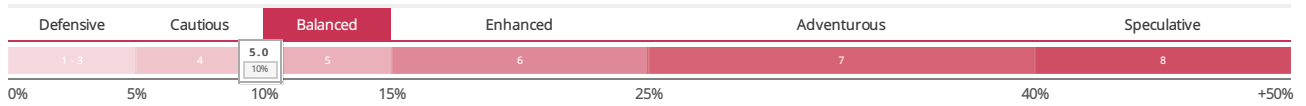
Product Description

- Deposit
- Pays 1.1 times any growth in the index from its Initial Level. The Final Level is subject to six month daily averaging

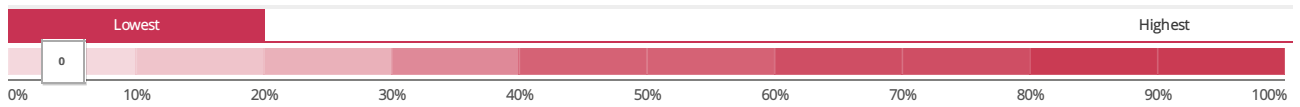
		Prices	Current Level
Underlying	EVEN30_Index	Note Bid	N/A
Product Type	Protected Participation - Upside	Note Offer	N/A

Overview

IPR Risk [Volatility]



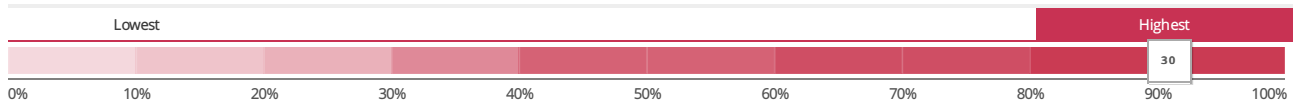
Chance of Loss



IPR Return (Annualised)



Chance of Gain



General Information

Wrappers

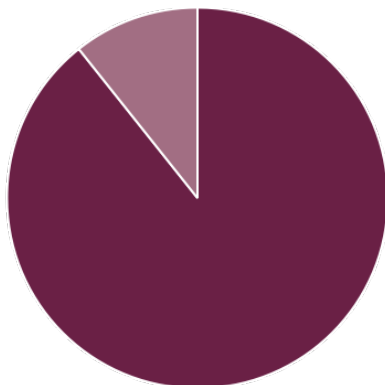
ISA	No	Target Market	Deposit
Pension	Yes	Tax treatment	Income Tax
General Investment Account		Complexity	Medium
Offshore Bond			

Simulated Investment Outlook

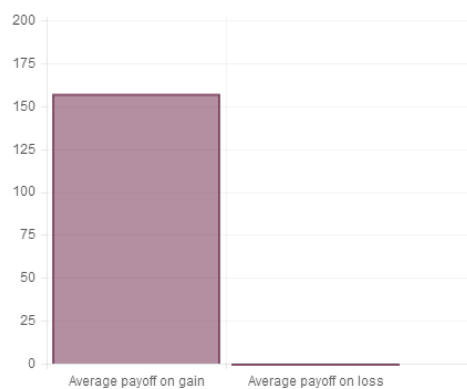
Expected Profit or Loss

	Simulated Probability	Historic Probability	Annualised Return	Average Payoff
Gain (excl. Red. at face value)	89.3 %	88.9 %	9.8 %	157.2 %
Loss (excl. Red. at face value)	-	-	0.0 %	-
Redemption at face value	10.7 %	-	0.0 %	100.0 %
Chance of Barrier Hit	-	-	0.0 %	-

Simulated Outcome Probability



Average Payoff



Event	Date	Level	Market		
			Probability	Payoff	Annual Return
Upside	25-Apr-2022	At or above 100.0 %	89.3 %	157.19 %	9.8 %
Redemption at Face Value	25-Apr-2022	100%	10.7 %	100.00 %	0.0 %

Risk & Returns

Return

	Market	Market & Issuer	Historic
Expected arithmetic return (IRR)	8.9%	8.8%	7.7%
Compound expected return (CAGR)	8.1%	8.0%	7.1%
The chance of gain is	89.3%	88.9%	88.9%
Conditional gain	9.8%	9.7%	8.6%
Expected return if there is a gain (% p.a.)	8.9%	8.9%	7.7%

Risk

	Market	Market & Issuer	Historic
What is the chance of a loss?	0.0%	1.0%	0.0%
If there is a loss, what is the expected return?	0.0%	-1.6%	0.0%
What is the expected loss overall (p.a.)?	0.0%	-0.0%	0.0%
What is the expected tail return (p.a.)?	0.0%	-0.2%	0.0%
What is the chance of the capital protection barrier being hit?	0.0%	0.0%	0.0%
If the capital protection barrier is hit, what is the expected payoff	0.0%	0.0%	0.0%
On the 1 - 8 Risk scale, what is the risk rating of the Note?	5.0	5.0	4.8
On the 1 - 11 Risk scale, what is the risk rating of the Note?	3.8	3.9	3.4
What is the annualised volatility of the expected returns?	10.0%	10.0%	8.8%

[Please click here for a full description of calculations](#)

Issuer Risks

Name	Investec Bank Plc		
Ratings			
Ratings Agency	S&P	Moody's	Fitch
Rating		A2	BBB
Tier 1 Capital			11.5%
Market Capitalisation (bn)			GBP 5.6
Chance of default over 12 months (Source: Bloomberg)			0.03%

Key Dates

Offer Close	07-Apr-2017
Strike Date	24-Apr-2017
Final Valuation Date	25-Apr-2022
Maturity Date	25-Apr-2022

Details

Promoter	Investec Bank Plc
Issuer	Investec Bank Plc
Issuer Rating (Moody)	A2
ISIN	
Format	
Tax	Income Tax

Key Barriers & Triggers

EVEN30_Index

Current Index Price 

Identifying Codes

Cube Reference	#3544
ISIN	
Bloomberg	
Reuters	

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