

# UK Kick-out Plan (90% version) Issue 2

**WALKERCRIPS**  
STRUCTURED INVESTMENTS

The Plan provides the potential to receive capital growth of 7.00% p.a. depending on the performance of the FTSE 100 Index.

The full Investment Term is six years. However, the Plan has the potential to mature early (kick-out) and pay back Initial Capital plus a defined capital growth amount on any anniversary date from the second year onwards. If, on any anniversary from year two, the FTSE 100 Index closes at or above 90% of the initial index level, the Plan will close and return Initial Capital plus 7.00% capital growth for each year that has elapsed.

Where the Plan has not matured early and runs to the full six year term, there will be a capital loss if the Final Index Level is below 60% of its Initial Index Level.

<b>Investment Start Date:</b> 24 March 2017	
<b>Year Two:</b> 25 March 2019 Has the Index closed at or above 90% of the Initial Index Level?	<b>YES</b> 14.00% capital growth plus return of Initial Capital
<b>NO</b>	
<b>Year Three:</b> 24 March 2020 Has the Index closed at or above 90% of the Initial Index Level?	<b>YES</b> 21.00% capital growth plus return of Initial Capital
<b>NO</b>	
<b>Year Four:</b> 24 March 2021 Has the Index closed at or above 90% of the Initial Index Level?	<b>YES</b> 28.00% capital growth plus return of Initial Capital
<b>NO</b>	
<b>Year Five:</b> 24 March 2022 Has the Index closed at or above 90% of the Initial Index Level?	<b>YES</b> 35.00% capital growth plus return of Initial Capital
<b>NO</b>	
<b>Investment End Date:</b> 24 March 2023	
Is the <b>Final Index Level</b> at or above 90% of the Initial Index Level?	<b>YES</b> 42.00% capital growth plus return of Initial Capital
<b>NO</b>	
Is the <b>Final Index Level</b> at or above 60% of the Initial Index Level?	<b>YES</b> Return of your Initial Capital only
<b>NO</b>	
If the <b>Final Index Level</b> is below 60% of the Initial Index Level, no growth will be achieved and there will be a capital loss.	

## APPLICATION DEADLINE

17 March 2017

## INVESTMENT START DATE

24 March 2017

## INVESTMENT END DATE

24 March 2023

## INVESTMENT TERM

Up to six years

## UNDERLYING INDEX

FTSE 100 Index

## INITIAL INDEX LEVEL

Closing Level of the FTSE 100 Index on 24 March 2017

## FINAL INDEX LEVEL

Closing Level of the FTSE 100 Index on 24 March 2023

## INVESTMENT OPTIONS

Direct, ISAs, ISA transfers, SIPP/SSAS, trusts and corporates

## MINIMUM INVESTMENT

£10,000

## COUNTERPARTY RISK

Capital is at risk if Citigroup Global Markets Limited were to fail, e.g. become insolvent. An investor could lose some or all of their investment and any return that may be due.

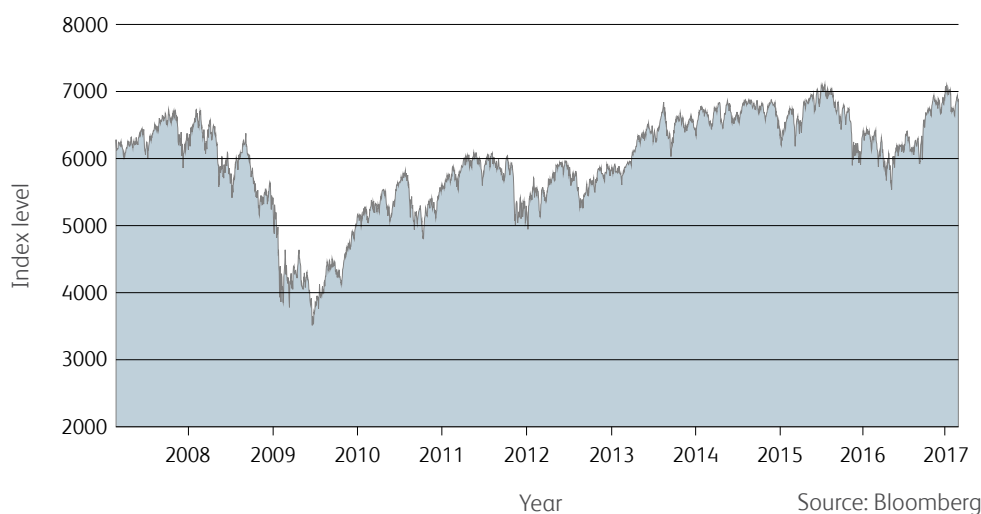
## INDEX RISK

Capital is at risk if the Plan has not matured early and the FTSE 100 Index has fallen below 60% of its Initial Index Level on the Investment End Date.

For a copy of the brochure and full Terms and Conditions, call 020 3100 8880 or visit [www.wcgp.co.uk/wcsi](http://www.wcgp.co.uk/wcsi)

Counterparty is Citigroup Global Markets Limited

## Historical FTSE 100 Index Performance



### Index Levels

This graph indicates the FTSE 100 Index performance over the past 10 years. The Initial Index Level for the Plan will be set as the Closing Level of the FTSE 100 Index on the 24 March 2017.

The Index can fall as well as rise and past performance is not a reliable indicator of future performance. The Plan is subject to a maximum potential capital growth and therefore the return you receive could be lower than if you invested directly in the shares of the companies which comprise the FTSE 100 Index. Additionally, you will not receive dividend income from those companies.

## Back testing

FTSE 100 Index performance	Percentage outcome*
<b>Year 2. Kick-out</b> The Index closed <b>at or above 90%</b> of its Initial Index Level.	83.08%
<b>Year 3. Kick-out</b> The Index closed <b>at or above 90%</b> of its Initial Index Level.	4.12%
<b>Year 4. Kick-out</b> The Index closed <b>at or above 90%</b> of its Initial Index Level.	3.44%
<b>Year 5. Kick-out</b> The Index closed <b>at or above 90%</b> of its Initial Index Level.	2.53%
<b>Year 6. Kick-out</b> The Index closed <b>at or above 90%</b> of its Initial Index Level.	3.71%
<b>Year 6. Return of Capital only</b> The Index closed <b>at or above 60%</b> of its Initial Index Level.	3.12%
<b>Year 6. Loss of Capital</b> The Index closed <b>below 60%</b> of its Initial Index Level.	0%

### Notes on historical performance

Performance based on a rolling basis data range since 1984.

\*Percentage outcome reflects the number of occurrences, in percentage terms, where the performance of the Index would have triggered an early maturity (kick-out), or at maturity resulted in; maximum growth being achieved, return of capital only, or a capital loss.

The results of historical back testing should be treated with caution. Back testing is not a reliable indicator of future performance.

**Financial promotion for professional advisers only. Not to be relied upon by retail investors.**

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