

Structured Deposits
30/11/2023

| ISIN | Product name | Currency | Underlying | Start Level | Current Level | Start date | Maturity date | Current indicative maturity value | Minimum return at maturity | Deposit Taker |
|------|---------------------------------|----------|------------------------------|-------------|---------------|------------|---------------|-----------------------------------|----------------------------|-------------------------------|
| N/A | PLUS portion of Quantum PLUS 22 | GBP | S&P United Kingdom (GBP) | 1464.60 | 1511.15 | 13/09/2018 | 20/03/2024 | 103.26% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 22 | USD | S&P 500 Low Volatility Index | 8110.15 | 9871.10 | 13/09/2018 | 20/03/2024 | 116.98% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 22 | AUD | S&P/ASX 200 | 6128.72 | 7087.33 | 13/09/2018 | 20/03/2024 | 116.56% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 23 | GBP | S&P United Kingdom (GBP) | 1358.28 | 1511.15 | 20/12/2018 | 27/06/2024 | 109.59% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 23 | USD | S&P 500 Low Volatility Index | 7509.15 | 9871.10 | 20/12/2018 | 27/06/2024 | 124.07% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 23 | AUD | S&P/ASX 200 | 5505.82 | 7087.33 | 20/12/2018 | 27/06/2024 | 129.90% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 24 | GBP | S&P United Kingdom (GBP) | 1453.94 | 1511.15 | 29/05/2019 | 06/12/2024 | 103.12% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 24 | USD | S&P 500 Low Volatility Index | 8526.87 | 9871.10 | 29/05/2019 | 06/12/2024 | 111.47% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 24 | AUD | S&P/ASX 200 | 6440.03 | 7087.33 | 29/05/2019 | 06/12/2024 | 110.28% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 25 | GBP | S&P United Kingdom (GBP) | 1541.18 | 1511.15 | 15/01/2020 | 22/07/2025 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 25 | USD | S&P 500 Low Volatility Index | 9485.52 | 9871.10 | 15/01/2020 | 22/07/2025 | 102.44% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 25 | AUD | S&P/ASX 200 | 6994.84 | 7087.33 | 15/01/2020 | 22/07/2025 | 100.79% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 26 | GBP | S&P United Kingdom (GBP) | 1184.67 | 1511.15 | 13/05/2020 | 20/11/2025 | 113.78% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 26 | USD | S&P 500 Low Volatility Index | 7574.28 | 9871.10 | 13/05/2020 | 20/11/2025 | 118.19% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 26 | AUD | S&P/ASX 200 | 5421.85 | 7087.33 | 13/05/2020 | 20/11/2025 | 118.43% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 27 | GBP | S&P United Kingdom (GBP) | 1347.80 | 1511.15 | 11/01/2021 | 18/01/2027 | 106.06% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 27 | USD | S&P 500 Low Volatility Index | 9085.26 | 9871.10 | 11/01/2021 | 18/01/2027 | 104.32% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 27 | AUD | S&P/ASX 200 | 6697.16 | 7087.33 | 11/01/2021 | 18/01/2027 | 102.91% | 100.00% | Standard Bank Offshore Entity |

Structured Deposits

30/11/2023

| ISIN | Product name | Currency | Underlying | Start Level | Current Level | Start date | Maturity date | Current indicative maturity value | Minimum return at maturity | Deposit Taker |
|------|---------------------------------|----------|-------------------------------|-------------|---------------|------------|---------------|-----------------------------------|----------------------------|-------------------------------|
| N/A | PLUS portion of Quantum PLUS 28 | GBP | S&P United Kingdom (GBP) | 1399.28 | 1511.15 | 12/05/2021 | 19/05/2027 | 104.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 28 | USD | S&P 500 Low Volatility Index | 9710.71 | 9871.10 | 12/05/2021 | 19/05/2027 | 100.83% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 28 | AUD | S&P/ASX 200 | 7044.87 | 7087.33 | 12/05/2021 | 19/05/2027 | 100.30% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 29 | GBP | S&P Europe 350 Low Volatility | 294.72 | 272.82 | 12/01/2022 | 19/07/2027 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 29 | USD | S&P 500 Low Volatility Index | 10799.57 | 9871.10 | 12/01/2022 | 19/07/2027 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 29 | AUD | S&P/ASX 200 | 7438.90 | 7087.33 | 12/01/2022 | 19/07/2027 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 30 | GBP | S&P Europe 350 Low Volatility | 277.72 | 272.82 | 26/05/2022 | 03/12/2027 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 30 | USD | S&P 500 Low Volatility Index | 10387.18 | 9871.10 | 26/05/2022 | 03/12/2027 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 30 | AUD | S&P/ASX 200 | 7105.88 | 7087.33 | 26/05/2022 | 03/12/2027 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 31 | GBP | S&P Europe 350 Low Volatility | 265.48 | 272.82 | 19/01/2023 | 26/01/2028 | 102.07% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 31 | USD | S&P 500 Low Volatility Index | 10046.56 | 9871.10 | 19/01/2023 | 26/01/2028 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 31 | AUD | S&P/ASX 200 | 7435.31 | 7087.33 | 19/01/2023 | 26/01/2028 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 32 | GBP | S&P Europe 350 Low Volatility | 272.00 | 272.82 | 13/06/2023 | 20/06/2028 | 100.23% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 32 | USD | S&P 500 Low Volatility Index | 9953.20 | 9871.10 | 13/06/2023 | 20/06/2028 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | PLUS portion of Quantum PLUS 32 | AUD | S&P/ASX 200 | 7138.86 | 7087.33 | 13/06/2023 | 20/06/2028 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | Defined Return Deposit Issue 6 | GBP | S&P United Kingdom (GBP) | 1214.41 | 1511.15 | 20/05/2020 | 28/05/2024 | 108.00% | 102.00% | Standard Bank Offshore Entity |
| N/A | Defined Return Deposit Issue 6 | USD | S&P 500 Index | 2971.61 | 4567.80 | 20/05/2020 | 28/05/2024 | 110.00% | 102.00% | Standard Bank Offshore Entity |
| N/A | Defined Return Deposit Issue 6 | AUD | S&P/ASX 200 | 5573.05 | 7087.33 | 20/05/2020 | 28/05/2024 | 108.00% | 102.00% | Standard Bank Offshore Entity |
| N/A | Defined Return Deposit Issue 7 | GBP | S&P United Kingdom (GBP) | 1474.13 | 1511.15 | 16/09/2022 | 23/09/2026 | 112.75% | 102.00% | Standard Bank Offshore Entity |
| N/A | Defined Return Deposit Issue 7 | USD | S&P 500 Index | 3873.33 | 4567.80 | 16/09/2022 | 23/09/2026 | 116.00% | 102.00% | Standard Bank Offshore Entity |

Structured Deposits

30/11/2023

| ISIN | Product name | Currency | Underlying | Start Level | Current Level | Start date | Maturity date | Current indicative maturity value | Minimum return at maturity | Deposit Taker |
|------|--------------------------------|----------|-------------------------------|-------------|---------------|------------|---------------|-----------------------------------|----------------------------|-------------------------------|
| N/A | Defined Return Deposit Issue 7 | AUD | S&P/ASX 200 | 6739.08 | 7087.33 | 16/09/2022 | 23/09/2026 | 118.00% | 102.00% | Standard Bank Offshore Entity |
| N/A | Defined Return Deposit Issue 8 | GBP | S&P United Kingdom (GBP) | 1557.86 | 1511.15 | 21/09/2023 | 28/09/2027 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | Defined Return Deposit Issue 8 | USD | S&P 500 Index | 4330.00 | 4567.80 | 21/09/2023 | 28/09/2027 | 125.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | Defined Return Deposit Issue 8 | AUD | S&P/ASX 200 | 7065.23 | 7087.33 | 21/09/2023 | 28/09/2027 | 126.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | Deposit PLUS Issue 5 | GBP | S&P United Kingdom (GBP) | 1500.50 | 1511.15 | 27/09/2019 | 03/04/2025 | 100.57% | 100.00% | Standard Bank Offshore Entity |
| N/A | Deposit PLUS Issue 5 | USD | S&P 500 Low Volatility Index | 9283.52 | 9871.10 | 27/09/2019 | 03/04/2025 | 104.59% | 100.00% | Standard Bank Offshore Entity |
| N/A | Deposit PLUS Issue 5 | AUD | S&P/ASX 200 | 6716.12 | 7087.33 | 27/09/2019 | 03/04/2025 | 104.16% | 100.00% | Standard Bank Offshore Entity |
| N/A | Deposit PLUS Issue 6 | GBP | S&P United Kingdom (GBP) | 1191.51 | 1511.15 | 10/09/2020 | 17/03/2026 | 116.10% | 100.00% | Standard Bank Offshore Entity |
| N/A | Deposit PLUS Issue 6 | USD | S&P 500 Low Volatility Index | 8547.81 | 9871.10 | 10/09/2020 | 17/03/2026 | 109.29% | 100.00% | Standard Bank Offshore Entity |
| N/A | Deposit PLUS Issue 6 | AUD | S&P/ASX 200 | 5908.52 | 7087.33 | 10/09/2020 | 17/03/2026 | 111.97% | 100.00% | Standard Bank Offshore Entity |
| N/A | Deposit PLUS Issue 7 | GBP | S&P Europe 350 Low Volatility | 280.68 | 272.82 | 15/09/2021 | 22/03/2027 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | Deposit PLUS Issue 7 | USD | S&P 500 Low Volatility Index | 10202.96 | 9871.10 | 15/09/2021 | 22/03/2027 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | Deposit PLUS Issue 7 | AUD | S&P/ASX 200 | 7417.03 | 7087.33 | 15/09/2021 | 22/03/2027 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | Deposit PLUS Issue 8 | GBP | S&P Europe 350 Low Volatility | 261.85 | 272.82 | 09/09/2022 | 16/09/2027 | 104.61% | 100.00% | Standard Bank Offshore Entity |
| N/A | Deposit PLUS Issue 8 | USD | S&P 500 Low Volatility Index | 10420.96 | 9871.10 | 09/09/2022 | 16/09/2027 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | Deposit PLUS Issue 8 | AUD | S&P/ASX 200 | 6894.18 | 7087.33 | 09/09/2022 | 16/09/2027 | 103.08% | 100.00% | Standard Bank Offshore Entity |
| N/A | Deposit PLUS Issue 9 | GBP | S&P Europe 350 Low Volatility | 270.56 | 272.82 | 14/09/2023 | 21/09/2028 | 100.92% | 100.00% | Standard Bank Offshore Entity |
| N/A | Deposit PLUS Issue 9 | USD | S&P 500 Low Volatility Index | 9897.13 | 9871.10 | 14/09/2023 | 21/09/2028 | 100.00% | 100.00% | Standard Bank Offshore Entity |

Structured Deposits

30/11/2023

| ISIN | Product name | Currency | Underlying | Start Level | Current Level | Start date | Maturity date | Current indicative maturity value | Minimum return at maturity | Deposit Taker |
|------|----------------------------------|----------|-------------------|-------------|---------------|------------|---------------|-----------------------------------|----------------------------|-------------------------------|
| N/A | Deposit PLUS Issue 9 | AUD | S&P/ASX 200 | 7186.55 | 7087.33 | 14/09/2023 | 21/09/2028 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | ESG Deposit Issue 1 | USD | S&P 500 ESG Index | 321.54 | 405.81 | 14/01/2021 | 21/07/2026 | 117.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | ESG Deposit Issue 2 | USD | S&P 500 ESG Index | 354.66 | 405.81 | 17/05/2021 | 24/11/2026 | 110.82% | 100.00% | Standard Bank Offshore Entity |
| N/A | ESG Deposit Issue 3 | USD | S&P 500 ESG Index | 406.27 | 405.81 | 07/01/2022 | 14/07/2027 | 100.00% | 100.00% | Standard Bank Offshore Entity |
| N/A | ESG Index Linked Deposit Issue 4 | USD | S&P 500 ESG Index | 344.68 | 405.81 | 24/05/2022 | 01/12/2027 | 117.74% | 100.00% | Standard Bank Offshore Entity |
| N/A | ESG Index Linked Deposit Issue 5 | USD | S&P 500 ESG Index | 350.27 | 405.81 | 13/01/2023 | 20/01/2028 | 111.89% | 100.00% | Standard Bank Offshore Entity |

Credit Ratings - Note Issuers

| Counterparty Name | Standard & Poor's | | | | Moody's | | | | Fitch | | |
|---------------------------------------|--|---------------------|---------|--|--|---------------------|---------|--|--|---------------------|----------|
| | Foreign Issuer Long Term credit rating | Date rating changed | Outlook | | Foreign Issuer Long Term credit rating | Date rating changed | Outlook | | Foreign Issuer Long Term credit rating | Date rating changed | Outlook |
| BNP PARIBAS | A+ | 24/04/2023 | Stable | | Aa3 | 05/07/2022 | Stable | | AA- | 03/07/2023 | Stable |
| NATIXIS | N/A | N/A | N/A | | Aa3 | N/A | N/A | | A+ | N/A | N/A |
| BARCLAYS BANK PLC | A+ | N/A | Stable | | A1 | N/A | Stable | | A+ | Not available | Stable |
| SOCIETE GENERALE | BBB | 24/06/2021 | Stable | | Baa2 | 11/04/2018 | Stable | | A- | 03/07/2023 | Positive |
| THE STANDARD BANK OF SOUTH AFRICA LTD | N/A | N/A | N/A | | Ba2 | N/A | N/A | | BB- | N/A | N/A |

Structured Notes
30/11/2023

| ISIN | Product name | Currency | Underlying | Start Level | Current Level | Start date | Maturity date | Current indicative maturity value | Minimum return at maturity | Issuer |
|--------------|---|----------|------------------------------|-------------|---------------|------------|---------------|-----------------------------------|----------------------------|---|
| XS2111873365 | Equity Linked Note Issue 3 | USD | MSCI World Index | 2410.23 | 3023.63 | 22/01/2020 | 29/01/2025 | 121.92% | 95.00% | The Standard Bank of South Africa Limited |
| XS2133179544 | Equity Linked Note Issue 4 | USD | MSCI World Index | 2243.09 | 3023.63 | 04/03/2020 | 11/03/2025 | 130.51% | 95.00% | The Standard Bank of South Africa Limited |
| XS2232084280 | Equity Linked Note Issue 6 | USD | MSCI World Index | 2368.14 | 3023.63 | 11/09/2020 | 18/09/2025 | 122.14% | 90.00% | The Standard Bank of South Africa Limited |
| XS2387667889 | Equity Linked Note Issue 7 | USD | MSCI World Index | 3146.96 | 3023.63 | 08/09/2021 | 15/09/2026 | 96.08% | 80.00% | The Standard Bank of South Africa Limited |
| XS1881350133 | USD Equity Linked Note April 2024 | USD | S&P 500 Low Volatility Index | 8512.19 | 9871.10 | 05/04/2019 | 19/04/2024 | 112.34% | 95.00% | Natixis Structured Issuance SA |
| XS2568045228 | Equity Linked Note August 2028 USD 12511 | USD | EURO STOXX 50 Price EUR | 4337.50 | 4382.47 | 07/08/2023 | 14/08/2028 | 101.37% | 90.00% | Barclays Bank PLC |
| XS2601271286 | Equity Linked Note September 2028 USD 12640 | USD | EURO STOXX 50 Price EUR | 4237.19 | 4382.47 | 08/09/2023 | 15/09/2028 | 105.14% | 90.00% | BNP Paribas Issuance B.V. |
| XS2638594486 | Equity Linked Note October 2028 USD 12917 | USD | EURO STOXX 50 Price EUR | 4144.43 | 4382.47 | 06/10/2023 | 13/10/2028 | 109.13% | 90.00% | BNP Paribas Issuance B.V. |
| XS2649847006 | Equity Linked Note November 2028 USD 12900 | USD | MSCI World Index | 2889.44 | 3023.63 | 06/11/2023 | 13/11/2028 | 103.97% | 100.00% | BNP Paribas Issuance B.V. |

Structured Notes

30/11/2023

| ISIN | Product name | Currency | Underlying | Start Level | Current Level | Start date | Maturity date | Current indicative maturity value | Minimum return at maturity | Issuer |
|--------------|--|----------|---------------------|-------------|---------------|------------|---------------|-----------------------------------|----------------------------|---|
| XS2331930383 | Five Year Fixed Rate Note 14 April 2026 | USD | Fixed interest rate | | | 14/04/2021 | 14/04/2026 | 103.85% | 100.00% | The Standard Bank of South Africa Limited |
| XS2353380921 | Five Year Fixed Rate Note 15 June 2026 USD | USD | Fixed interest rate | | | 14/06/2021 | 15/06/2026 | 103.91% | 100.00% | The Standard Bank of South Africa Limited |
| XS2420979473 | Two Year Fixed Rate Note 13 December 2023 USD | USD | Fixed interest rate | | | 13/12/2021 | 13/12/2023 | 100.28% | 100.00% | The Standard Bank of South Africa Limited |
| XS2456258396 | Two Year Fixed Rate Note 14 March 2024 GBP | GBP | Fixed interest rate | | | 14/03/2022 | 14/03/2024 | 101.00% | 100.00% | The Standard Bank of South Africa Limited |
| XS2495504008 | Two Year Fixed Rate Note 24 June 2024 USD | USD | Fixed interest rate | | | 27/06/2022 | 24/06/2024 | 102.94% | 100.00% | The Standard Bank of South Africa Limited |
| XS2533125055 | Two Year Fixed Rate Note 16 September 2024 USD | USD | Fixed interest rate | | | 15/09/2022 | 16/09/2024 | 103.47% | 100.00% | The Standard Bank of South Africa Limited |
| XS2546389789 | Two Year Fixed Rate Note 14 October 2024 GBP 11294 | GBP | Fixed interest rate | | | 14/10/2022 | 14/10/2024 | 104.79% | 100.00% | The Standard Bank of South Africa Limited |
| XS2555416689 | Two Year Fixed Rate Note November 2024 GBP 11299 | GBP | Fixed interest rate | | | 14/11/2022 | 14/11/2024 | 104.31% | 100.00% | The Standard Bank of South Africa Limited |
| XS2567239210 | Fixed Rate Note December 2023 USD 11451 | USD | Fixed interest rate | | | 14/12/2022 | 14/12/2023 | 101.19% | 100.00% | The Standard Bank of South Africa Limited |
| XS2567239301 | Fixed Rate Note December 2023 GBP 11471 | GBP | Fixed interest rate | | | 14/12/2022 | 14/12/2023 | 101.05% | 100.00% | The Standard Bank of South Africa Limited |
| XS2567582882 | Fixed Rate Note December 2023 USD 11590 | USD | Fixed interest rate | | | 15/12/2022 | 15/12/2023 | 101.19% | 100.00% | The Standard Bank of South Africa Limited |
| XS2576391267 | Fixed Rate Note January 2024 USD 11554 | USD | Fixed interest rate | | | 16/01/2023 | 16/01/2024 | 101.23% | 100.00% | The Standard Bank of South Africa Limited |
| XS2580223514 | Fixed Rate Note January 2024 USD 11682 | USD | Fixed interest rate | | | 24/01/2023 | 24/01/2024 | 101.23% | 100.00% | The Standard Bank of South Africa Limited |
| XS2588884218 | Fixed Rate Note February 2024 USD 11802 | USD | Fixed interest rate | | | 14/02/2023 | 14/02/2024 | 101.28% | 100.00% | The Standard Bank of South Africa Limited |
| XS2598612096 | Fixed Rate Note March 2024 USD 11827 | USD | Fixed interest rate | | | 14/03/2023 | 14/03/2024 | 102.53% | 100.00% | The Standard Bank of South Africa Limited |
| XS2607758476 | Fixed Rate Note March 2025 GBP 11833 | GBP | Fixed interest rate | | | 04/04/2023 | 04/04/2025 | 107.51% | 100.00% | The Standard Bank of South Africa Limited |
| XS2613354336 | Fixed Rate Note April 2024 USD 11954 | USD | Fixed interest rate | | | 13/04/2023 | 15/04/2024 | 102.57% | 100.00% | The Standard Bank of South Africa Limited |
| XS2618690395 | Fixed Rate Note May 2024 USD 12180 | USD | Fixed interest rate | | | 02/05/2023 | 02/05/2024 | 102.43% | 100.00% | The Standard Bank of South Africa Limited |

Structured Notes

30/11/2023

| ISIN | Product name | Currency | Underlying | Start Level | Current Level | Start date | Maturity date | Current indicative maturity value | Minimum return at maturity | Issuer |
|--------------|--|----------|---------------------|-------------|---------------|------------|---------------|-----------------------------------|----------------------------|---|
| XS2625207068 | Fixed Rate Note May 2024 USD 12117 | USD | Fixed interest rate | | | 18/05/2023 | 20/05/2024 | 102.33% | 100.00% | The Standard Bank of South Africa Limited |
| XS2625207142 | Fixed Rate Note May 2024 GBP 12118 | GBP | Fixed interest rate | | | 18/05/2023 | 20/05/2024 | 102.34% | 100.00% | The Standard Bank of South Africa Limited |
| XS2628820396 | Fixed Rate Note May 2024 USD 12229 | USD | Fixed interest rate | | | 25/05/2023 | 27/05/2024 | 102.38% | 100.00% | The Standard Bank of South Africa Limited |
| XS2631218562 | Fixed Rate Note May 2024 USD 12281 | USD | Fixed interest rate | | | 31/05/2023 | 31/05/2024 | 103.73% | 100.00% | The Standard Bank of South Africa Limited |
| XS2648590698 | Fixed Rate Note July 2024 GBP 12428 | GBP | Fixed interest rate | | | 10/07/2023 | 10/07/2024 | 104.05% | 100.00% | The Standard Bank of South Africa Limited |
| XS2649496457 | Fixed Rate Note July 2024 USD 12377 | USD | Fixed interest rate | | | 12/07/2023 | 12/07/2024 | 103.96% | 100.00% | The Standard Bank of South Africa Limited |
| XS2651076569 | Fixed Rate Note July 2024 GBP 12343 | GBP | Fixed interest rate | | | 14/07/2023 | 15/07/2024 | 104.10% | 100.00% | The Standard Bank of South Africa Limited |
| XS2651512563 | Fixed Rate Note July 2024 USD 12342 | USD | Fixed interest rate | | | 14/07/2023 | 15/07/2024 | 103.79% | 100.00% | The Standard Bank of South Africa Limited |
| XS2653844394 | Fixed Rate Note July 2024 GBP 12537 | GBP | Fixed interest rate | | | 19/07/2023 | 19/07/2024 | 104.09% | 100.00% | The Standard Bank of South Africa Limited |
| XS2665716317 | Fixed Rate Note August 2024 USD 12622 | USD | Fixed interest rate | | | 08/08/2023 | 08/08/2024 | 103.96% | 100.00% | The Standard Bank of South Africa Limited |
| XS2665716408 | Fixed Rate Note August 2024 GBP 12623 | GBP | Fixed interest rate | | | 08/08/2023 | 08/08/2024 | 104.22% | 100.00% | The Standard Bank of South Africa Limited |
| XS2667529544 | Fixed Rate Note August 2024 USD 12481 | USD | Fixed interest rate | | | 14/08/2023 | 14/08/2024 | 103.96% | 100.00% | The Standard Bank of South Africa Limited |
| XS2667529460 | Fixed Rate Note August 2024 GBP 12482 | GBP | Fixed interest rate | | | 14/08/2023 | 14/08/2024 | 104.13% | 100.00% | The Standard Bank of South Africa Limited |
| XS2693063518 | Fixed Rate Note September 2024 GBP 12632 | GBP | Fixed interest rate | | | 20/09/2023 | 20/09/2024 | 105.52% | 100.00% | The Standard Bank of South Africa Limited |
| XS2693063609 | Fixed Rate Note September 2024 USD 12629 | USD | Fixed interest rate | | | 20/09/2023 | 20/09/2024 | 105.29% | 100.00% | The Standard Bank of South Africa Limited |
| XS2704416291 | Fixed Rate Note October 2024 EUR 12911 | EUR | Fixed interest rate | | | 13/10/2023 | 14/10/2024 | 103.42% | 100.00% | The Standard Bank of South Africa Limited |
| XS2707601808 | Fixed Rate Note October 2024 USD 12908 | USD | Fixed interest rate | | | 17/10/2023 | 17/10/2024 | 105.59% | 100.00% | The Standard Bank of South Africa Limited |
| XS2705596976 | Fixed Rate Note October 2024 GBP 12910 | GBP | Fixed interest rate | | | 17/10/2023 | 17/10/2024 | 105.52% | 100.00% | The Standard Bank of South Africa Limited |

Structured Notes

30/11/2023

| ISIN | Product name | Currency | Underlying | Start Level | Current Level | Start date | Maturity date | Current indicative maturity value | Minimum return at maturity | Issuer |
|--------------|---|----------|-----------------------------|-------------|---------------|------------|---------------|-----------------------------------|----------------------------|---|
| XS2720003875 | Fixed Rate Note November 2024 GBP 13013 | GBP | Fixed interest rate | | | 15/11/2023 | 15/11/2024 | 105.41% | 100.00% | The Standard Bank of South Africa Limited |
| XS2720003792 | Fixed Rate Note November 2024 USD 13012 | USD | Fixed interest rate | | | 15/11/2023 | 15/11/2024 | 105.49% | 100.00% | The Standard Bank of South Africa Limited |
| XS2724399824 | Fixed Rate Note November 2024 USD 13166 | USD | Fixed interest rate | | | 22/11/2023 | 22/11/2024 | 105.49% | 100.00% | The Standard Bank of South Africa Limited |
| XS2253550706 | Equity Growth Note US March 2024 | USD | S&P 500 Index | 3821.35 | 4567.80 | 08/03/2021 | 15/03/2024 | 113.67% | 0.00% | Barclays Bank PLC |
| XS2253550961 | Equity Growth Note EM March 2024 | USD | MSCI Emerging Markets Index | 1308.14 | 983.04 | 08/03/2021 | 15/03/2024 | 100.00% | 0.00% | Barclays Bank PLC |
| XS2253535491 | Equity Growth Note US March 2026 | USD | MSCI World Index | 2722.64 | 3023.63 | 08/03/2021 | 16/03/2026 | 108.17% | 0.00% | Barclays Bank PLC |
| XS2269452889 | Equity Growth Note April 2024 | USD | S&P 500 Index | 4079.95 | 4567.80 | 07/04/2021 | 15/04/2024 | 108.13% | 0.00% | Barclays Bank PLC |
| XS2275454291 | Equity Growth Note EM May 2026 | USD | MSCI Emerging Markets Index | 1348.57 | 983.04 | 07/05/2021 | 14/05/2026 | 100.00% | 0.00% | Barclays Bank PLC |
| XS2285496738 | Equity Growth Note EM June 2026 | USD | MSCI Emerging Markets Index | 1380.59 | 983.04 | 07/06/2021 | 15/06/2026 | 100.00% | 0.00% | Barclays Bank PLC |
| XS2300797227 | Equity Growth Note 31 August 2027 AUD | AUD | S&P/ASX 200 | 7502.98 | 7087.33 | 24/08/2021 | 31/08/2027 | 100.00% | 0.00% | Barclays Bank PLC |
| XS2299332721 | Equity Growth Note 10 August 2026 EUR | EUR | EURO STOXX 50 Price EUR | 4117.95 | 4382.47 | 03/08/2021 | 10/08/2026 | 106.42% | 0.00% | Barclays Bank PLC |
| XS2315178637 | Equity Growth Note October 2026 USD | USD | EURO STOXX 50 Price EUR | 4098.34 | 4382.47 | 07/10/2021 | 15/10/2026 | 112.48% | 0.00% | BNP Paribas Issuance B.V. |
| XS2315178553 | Equity Growth Note October 2027 USD | USD | EURO STOXX 50 Price EUR | 4098.34 | 4382.47 | 07/10/2021 | 15/10/2027 | 114.35% | 0.00% | BNP Paribas Issuance B.V. |
| XS2317591316 | Equity Growth Note November 2026 USD | USD | EURO STOXX 50 Price EUR | 4352.53 | 4382.47 | 08/11/2021 | 16/11/2026 | 101.10% | 0.00% | BNP Paribas Issuance B.V. |
| XS2329430412 | Equity Growth Note December 2026 USD | USD | EURO STOXX 50 Price EUR | 4137.11 | 4382.47 | 06/12/2021 | 14/12/2026 | 109.49% | 0.00% | BNP Paribas Issuance B.V. |
| XS2329431659 | Equity Growth Note 14 December 2026 USD | USD | S&P 500 Index | 4591.67 | 4567.80 | 06/12/2021 | 14/12/2026 | 100.00% | 0.00% | BNP Paribas Issuance B.V. |
| XS2033227989 | Equity Growth Note February 2027 USD | USD | S&P 500 Index | 4483.87 | 4567.80 | 07/02/2022 | 16/02/2027 | 102.99% | 0.00% | BNP Paribas Issuance B.V. |
| XS2355919106 | Equity Growth Note March 2027 USD | USD | S&P 500 Index | 4201.09 | 4567.80 | 07/03/2022 | 15/02/2027 | 113.97% | 0.00% | BNP Paribas Issuance B.V. |

Structured Notes

30/11/2023

| ISIN | Product name | Currency | Underlying | Start Level | Current Level | Start date | Maturity date | Current indicative maturity value | Minimum return at maturity | Issuer |
|--------------|---|----------|-------------------------|-------------|---------------|------------|---------------|-----------------------------------|----------------------------|---|
| XS2367536898 | Equity Growth Note April 2027 USD | USD | EURO STOXX 50 Price EUR | 3802.01 | 4382.47 | 07/04/2022 | 14/04/2027 | 126.30% | 0.00% | BNP Paribas Issuance B.V. |
| XS2396262037 | Equity Growth Note 13 July 2027 USD | USD | MSCI World Index | 2561.20 | 3023.63 | 06/07/2022 | 13/07/2027 | 119.34% | 0.00% | BNP Paribas Issuance B.V. |
| XS2525166034 | Equity Growth Note August 2027 USD | USD | S&P 500 Index | 4280.15 | 4567.80 | 12/08/2022 | 19/08/2027 | 107.46% | 0.00% | The Standard Bank of South Africa Limited |
| XS2441865990 | Equity Growth Note 8 November 2027 USD | USD | MSCI World Index | 2493.06 | 3023.63 | 24/10/2022 | 08/11/2027 | 125.94% | 0.00% | Barclays Bank PLC |
| XS2443130435 | Equity Growth Note November 2025 USD 11446 | USD | S&P 500 Index | 3958.79 | 4567.80 | 16/11/2022 | 24/11/2025 | 115.43% | 0.00% | Barclays Bank PLC |
| XS2443130351 | Equity Growth Note November 2027 USD 11447 | USD | S&P 500 Index | 3958.79 | 4567.80 | 16/11/2022 | 23/11/2027 | 117.36% | 0.00% | Barclays Bank PLC |
| XS2470030375 | Equity Growth Note February 2028 USD 11668 | USD | MSCI World Index | 2820.49 | 3023.63 | 07/02/2023 | 14/02/2028 | 108.35% | 0.00% | Barclays Bank PLC |
| XS2485378686 | Equity Growth Note March 2028 USD 11834 | USD | MSCI World Index | 2725.23 | 3023.63 | 08/03/2023 | 15/03/2028 | 112.37% | 0.00% | Barclays Bank PLC |
| XS2506726913 | Equity Growth Note May 2028 USD 12110 | USD | MSCI World Index | 2827.38 | 3023.63 | 08/05/2023 | 15/05/2028 | 108.12% | 0.00% | Barclays Bank PLC |
| XS2517212200 | Equity Growth Note June 2028 USD 12218 | USD | MSCI World Index | 2866.59 | 3023.63 | 07/06/2023 | 14/06/2028 | 106.18% | 0.00% | Barclays Bank PLC |
| XS2568039411 | Equity Growth Note August 2028 EUR 12474 | EUR | EURO STOXX 50 Price EUR | 4332.91 | 4382.47 | 04/08/2023 | 11/08/2028 | 101.60% | 0.00% | Barclays Bank PLC |
| XS2568039684 | Equity Growth Note August 2028 USD 12504 | USD | MSCI World Index | 3003.77 | 3023.63 | 07/08/2023 | 14/08/2028 | 100.74% | 0.00% | Barclays Bank PLC |
| XS2593741973 | Equity Growth Note September 2028 USD 12639 | USD | MSCI World Index | 2947.11 | 3023.63 | 07/09/2023 | 14/09/2028 | 102.83% | 0.00% | Barclays Bank PLC |
| XS2275453301 | Equity Autocall Note May 2024 USD | USD | S&P 500 Index | 4232.60 | 4567.80 | 07/05/2021 | 14/05/2024 | 114.75% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4034.25 | 4382.47 | | | | | |
| XS2275453483 | Equity Autocall Note May 2024 EUR | EUR | S&P 500 Index | 4232.60 | 4567.80 | 07/05/2021 | 14/05/2024 | 110.82% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4034.25 | 4382.47 | | | | | |

Structured Notes

30/11/2023

| ISIN | Product name | Currency | Underlying | Start Level | Current Level | Start date | Maturity date | Current indicative maturity value | Minimum return at maturity | Issuer |
|--------------|---|----------|-------------------------|-------------|---------------|------------|---------------|-----------------------------------|----------------------------|---------------------------|
| XS2314450136 | Equity Autocall Note October 2024 USD | USD | S&P 500 Index | 4399.76 | 4567.80 | 07/10/2021 | 15/10/2024 | 116.50% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4098.34 | 4382.47 | | | | | |
| XS2315158449 | Equity Autocall Note 26 October 2026 USD | USD | S&P 500 Index | 4486.46 | 4567.80 | 18/10/2021 | 26/10/2026 | 115.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4151.40 | 4382.47 | | | | | |
| XS2317591233 | Equity Autocall Note November 2024 USD | USD | S&P 500 Index | 4701.70 | 4567.80 | 08/11/2021 | 15/11/2024 | 100.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4352.53 | 4382.47 | | | | | |
| XS2317591407 | Equity Autocall Note November 2024 GBP | GBP | S&P 500 Index | 4701.70 | 4567.80 | 08/11/2021 | 15/11/2024 | 100.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4352.53 | 4382.47 | | | | | |
| XS2327002627 | Equity Autocall Note December 2024 USD | USD | S&P 500 Index | 4591.67 | 4567.80 | 06/12/2021 | 13/12/2024 | 111.00% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4137.11 | 4382.47 | | | | | |
| XS2329885417 | Equity Autocall Note 23 December 2024 USD | USD | S&P 500 Index | 4668.67 | 4567.80 | 16/12/2021 | 23/12/2024 | 100.00% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4201.87 | 4382.47 | | | | | |
| XS2011504342 | Equity Autocall Note January 2025 USD | USD | S&P 500 Index | 4670.29 | 4567.80 | 10/01/2022 | 17/01/2025 | 100.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4239.52 | 4382.47 | | | | | |
| XS2011505315 | Equity Autocall Note January 2025 GBP | GBP | S&P 500 Index | 4670.29 | 4567.80 | 10/01/2022 | 17/01/2025 | 100.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4239.52 | 4382.47 | | | | | |
| XS2033227633 | Equity Autocall Note February 2025 USD | USD | S&P 500 Index | 4483.87 | 4567.80 | 07/02/2022 | 14/02/2025 | 113.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4120.56 | 4382.47 | | | | | |

Structured Notes

30/11/2023

| ISIN | Product name | Currency | Underlying | Start Level | Current Level | Start date | Maturity date | Current indicative maturity value | Minimum return at maturity | Issuer |
|--------------|--|----------|-------------------------|-------------|---------------|------------|---------------|-----------------------------------|----------------------------|---------------------------|
| XS2355918801 | Equity Autocall Note March 2025 USD | USD | EURO STOXX 50 Price EUR | 3512.22 | 4382.47 | 07/03/2022 | 14/03/2025 | 118.86% | 0.00% | BNP Paribas Issuance B.V. |
| | | | S&P 500 Index | 4201.09 | 4567.80 | | | | | |
| XS2355918470 | Equity Autocall Note March 2025 GBP | GBP | EURO STOXX 50 Price EUR | 3512.22 | 4382.47 | 07/03/2022 | 14/03/2025 | 113.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | S&P 500 Index | 4201.09 | 4567.80 | | | | | |
| XS2367537607 | Equity Autocall Note April 2025 USD | USD | EURO STOXX 50 Price EUR | 3802.01 | 4382.47 | 07/04/2022 | 14/04/2025 | 118.34% | 0.00% | BNP Paribas Issuance B.V. |
| | | | S&P 500 Index | 4500.21 | 4567.80 | | | | | |
| XS2367538910 | Equity Autocall Note April 2025 GBP | GBP | EURO STOXX 50 Price EUR | 3802.01 | 4382.47 | 07/04/2022 | 14/04/2025 | 114.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | S&P 500 Index | 4500.21 | 4567.80 | | | | | |
| XS2372841515 | Equity Autocall Note 29 April 2025 USD | USD | EURO STOXX 50 Price EUR | 3840.01 | 4041.75 | 22/04/2022 | 29/04/2025 | 114.82% | 0.00% | BNP Paribas Issuance B.V. |
| | | | S&P 500 Index | 4271.78 | 4217.04 | | | | | |
| XS2372841606 | Equity Autocall Note 29 April 2027 USD | USD | EURO STOXX 50 Price EUR | 3840.01 | 4382.47 | 22/04/2022 | 29/04/2027 | 120.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | S&P 500 Index | 4271.78 | 4567.80 | | | | | |
| XS2372790183 | Equity Autocall Note 12 May 2025 USD | USD | EURO STOXX 50 Price EUR | 3761.19 | 4382.47 | 03/05/2022 | 12/05/2025 | 125.85% | 0.00% | BNP Paribas Issuance B.V. |
| | | | S&P 500 Index | 4175.48 | 4567.80 | | | | | |
| XS2443158790 | Equity Autocall Note November 2027 USD 11305 | USD | EURO STOXX 50 Price EUR | 3929.90 | 4382.47 | 22/11/2022 | 30/11/2027 | 136.00% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 Index | 4003.58 | 4567.80 | | | | | |
| XS2448753942 | Equity Autocall Note December 2027 USD 11536 | USD | S&P 500 Index | 4076.57 | 4567.80 | 01/12/2022 | 08/12/2027 | 128.61% | 0.00% | Barclays Bank PLC |

Structured Notes

30/11/2023

| ISIN | Product name | Currency | Underlying | Start Level | Current Level | Start date | Maturity date | Current indicative maturity value | Minimum return at maturity | Issuer |
|--------------|---|----------|-------------------------|-------------|---------------|------------|---------------|-----------------------------------|----------------------------|---|
| XS2485377951 | Equity Autocall Note March 2026 GBP 11812 | GBP | S&P 500 Index | 3992.01 | 4567.80 | 08/03/2023 | 15/03/2026 | 109.93% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4288.45 | 4382.47 | | | | | |
| XS2484919811 | Equity Autocall Note March 2026 USD 11809 | USD | S&P 500 Index | 3992.01 | 4567.80 | 08/03/2023 | 15/03/2026 | 111.64% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4288.45 | 4382.47 | | | | | |
| XS2484644963 | Equity Autocall Note March 2026 GBP 11666 | GBP | EURO STOXX 50 Price EUR | 4278.96 | 4382.47 | 07/03/2023 | 16/03/2026 | 110.40% | 0.00% | BNP Paribas Issuance B.V. |
| | | | S&P 500 Index | 3986.37 | 4567.80 | | | | | |
| XS2504148110 | Equity Autocall Note April 2026 GBP 12056 | GBP | S&P 500 Index | 4091.95 | 4567.80 | 12/04/2023 | 20/04/2026 | 109.40% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4334.03 | 4382.47 | | | | | |
| XS2503584828 | Equity Autocall Note April 2026 GBP 11962 | GBP | S&P 500 Index | 4108.94 | 4567.80 | 11/04/2023 | 18/04/2026 | 109.50% | 0.00% | Barclays Bank PLC |
| | | | MSCI World Index | 2797.07 | 3023.63 | | | | | |
| XS2506726244 | Equity Autocall Note May 2026 USD 12194 | USD | S&P 500 Index | 4124.08 | 4567.80 | 05/05/2023 | 12/05/2026 | 109.49% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4317.88 | 4382.47 | | | | | |
| XS2506572341 | Equity Autocall Note May 2026 USD 12108 | USD | S&P 500 Index | 4138.12 | 4567.80 | 08/05/2023 | 15/05/2026 | 109.10% | 0.00% | BNP Paribas Issuance B.V. |
| | | | MSCI World Index | 2827.38 | 3023.63 | | | | | |
| XS2506827190 | Equity Autocall Note May 2026 USD 12245 | USD | S&P 500 Index | 4136.28 | 4567.80 | 22/05/2023 | 22/05/2026 | 109.10% | 0.00% | Barclays Bank PLC |
| | | | MSCI World Index | 2819.47 | 3023.63 | | | | | |
| XS2635204675 | Equity Autocall Note June 2026 GBP 12244 | GBP | S&P 500 Index | 4205.52 | 4567.80 | 30/05/2023 | 08/06/2026 | 110.77% | 0.00% | The Standard Bank of South Africa Limited |
| | | | EURO STOXX 50 Price EUR | 4291.58 | 4382.47 | | | | | |

Structured Notes

30/11/2023

| ISIN | Product name | Currency | Underlying | Start Level | Current Level | Start date | Maturity date | Current indicative maturity value | Minimum return at maturity | Issuer |
|--------------|---|----------|-------------------------|-------------|---------------|------------|---------------|-----------------------------------|----------------------------|---|
| XS2637149118 | Equity Autocall Note June 2026 USD 12216 | USD | S&P 500 Index | 4267.52 | 4567.80 | 07/06/2023 | 15/06/2026 | 104.35% | 0.00% | The Standard Bank of South Africa Limited |
| | | | EURO STOXX 50 Price EUR | 4291.91 | 4382.47 | | | | | |
| XS2637149209 | Equity Autocall Note June 2026 GBP 12217 | GBP | S&P 500 Index | 4267.52 | 4567.80 | 07/06/2023 | 15/06/2026 | 104.35% | 0.00% | The Standard Bank of South Africa Limited |
| | | | EURO STOXX 50 Price EUR | 4291.91 | 4382.47 | | | | | |
| XS2517463621 | Equity Autocall Note July 2026 GBP 12358 | GBP | S&P 500 Index | 4398.95 | 4567.80 | 07/07/2023 | 14/07/2026 | 104.65% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4236.60 | 4382.47 | | | | | |
| XS2653343850 | Equity Autocall Note July 2026 USD 12357 | USD | S&P 500 Index | 4398.95 | 4567.80 | 07/07/2023 | 14/07/2026 | 104.10% | 0.00% | The Standard Bank of South Africa Limited |
| | | | EURO STOXX 50 Price EUR | 4236.60 | 4382.47 | | | | | |
| XS2542306340 | Equity Autocall Note July 2026 EUR 12548 | EUR | S&P 500 Index | 4554.98 | 4567.80 | 18/07/2023 | 27/07/2026 | 107.62% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4369.73 | 4382.47 | | | | | |
| XS2576656743 | Equity Autocall Note August 2026 GBP 12501 | GBP | S&P 500 Index | 4518.44 | 4567.80 | 07/08/2023 | 14/08/2026 | 104.20% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4337.50 | 4382.47 | | | | | |
| XS2576664176 | Equity Autocall Note August 2026 USD 12499 | USD | S&P 500 Index | 4518.44 | 4567.80 | 07/08/2023 | 14/08/2026 | 111.47% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4337.50 | 4382.47 | | | | | |
| XS2542306340 | Equity Autocall Note July 2026 EUR 12548 | EUR | S&P 500 Index | 4554.98 | 4567.80 | 18/07/2023 | 27/07/2026 | 107.62% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4369.73 | 4382.47 | | | | | |
| XS2690024505 | Equity Autocall Note September 2026 USD 12637 | USD | S&P 500 Index | 4451.14 | 4567.80 | 07/09/2023 | 15/09/2026 | 110.25% | 0.00% | The Standard Bank of South Africa Limited |
| | | | EURO STOXX 50 Price EUR | 4221.02 | 4382.47 | | | | | |

Structured Notes

30/11/2023

| ISIN | Product name | Currency | Underlying | Start Level | Current Level | Start date | Maturity date | Current indicative maturity value | Minimum return at maturity | Issuer |
|--------------|---|----------|-------------------------|-------------|---------------|------------|---------------|-----------------------------------|----------------------------|---|
| XS2616481052 | Equity Autocall Note September 2026 USD 12943 | USD | S&P 500 Index | 4505.10 | 4567.80 | 14/09/2023 | 21/09/2026 | 110.25% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4279.75 | 4382.47 | | | | | |
| XS2704415996 | Equity Autocall Note October 2026 USD 12914 | USD | S&P 500 Index | 4308.50 | 4567.80 | 06/10/2023 | 13/10/2026 | 111.75% | 0.00% | The Standard Bank of South Africa Limited |
| | | | EURO STOXX 50 Price EUR | 4144.43 | 4382.47 | | | | | |
| XS2704416028 | Equity Autocall Note October 2026 GBP 12915 | GBP | S&P 500 Index | 4308.50 | 4567.80 | 06/10/2023 | 13/10/2026 | 104.10% | 0.00% | The Standard Bank of South Africa Limited |
| | | | EURO STOXX 50 Price EUR | 4144.43 | 4382.47 | | | | | |
| XS2642225754 | Equity Autocall Note October 2026 USD 12970 | USD | S&P 500 Index | 4373.20 | 4567.80 | 17/10/2023 | 26/10/2026 | 111.59% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4152.32 | 4382.47 | | | | | |
| XS2642225671 | Equity Autocall Note October 2028 USD 13009 | USD | S&P 500 Index | 4373.20 | 4567.80 | 17/10/2023 | 24/10/2028 | 110.25% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4152.32 | 4382.47 | | | | | |
| XS2642225911 | Equity Autocall Note October 2028 USD 13010 | USD | MSCI World Index | 2888.62 | 3023.63 | 17/10/2023 | 24/10/2028 | 107.99% | 0.00% | BNP Paribas Issuance B.V. |
| XS2648343411 | Equity Autocall Note November 2026 GBP 13018 | GBP | S&P 500 Index | 4378.38 | 4567.80 | 07/11/2023 | 16/11/2026 | 108.40% | 0.00% | Barclays Bank PLC |
| | | | MSCI World Index | 2887.39 | 3023.63 | | | | | |
| XS2648358286 | Equity Autocall Note November 2026 USD 13017 | USD | S&P 500 Index | 4378.38 | 4567.80 | 07/11/2023 | 16/11/2026 | 109.00% | 0.00% | Barclays Bank PLC |
| | | | MSCI World Index | 2887.39 | 3023.63 | | | | | |
| XS2718000024 | Equity Autocall Note November 2026 USD 13044 | USD | S&P 500 Index | 4365.98 | 4567.80 | 06/11/2023 | 16/11/2026 | 111.55% | 0.00% | The Standard Bank of South Africa Limited |
| | | | EURO STOXX 50 Price EUR | 4158.64 | 4382.47 | | | | | |

Structured Notes

30/11/2023

| ISIN | Product name | Currency | Underlying | Start Level | Current Level | Start date | Maturity date | Current indicative maturity value | Minimum return at maturity | Issuer |
|--------------|--|----------|-------------------------|-------------|---------------|------------|---------------|-----------------------------------|----------------------------|---------------------------|
| XS2377638825 | Equity Income Note 15 July 2025 USD | USD | EURO STOXX 50 Price EUR | 3506.55 | 4382.47 | 08/07/2022 | 15/07/2025 | 101.40% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 Index | 3899.38 | 4567.80 | | | | | |
| XS2426366949 | Equity Income Note September 2025 USD | USD | EURO STOXX 50 Price EUR | 3512.38 | 4382.47 | 08/09/2022 | 15/09/2025 | 101.49% | 0.00% | BNP Paribas Issuance B.V. |
| | | | S&P 500 Index | 4006.18 | 4567.80 | | | | | |
| XS2443078170 | Equity Income Note November 2025 USD 11304 | USD | EURO STOXX 50 Price EUR | 3708.80 | 4382.47 | 07/11/2022 | 14/11/2025 | 102.07% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 Index | 3806.80 | 4567.80 | | | | | |
| XS2448770102 | Equity Income Note December 2024 USD 11457 | USD | MSCI World Index | 2654.34 | 3023.63 | 07/12/2022 | 13/12/2024 | 102.00% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 Index | 3933.92 | 4567.80 | | | | | |
| XS2470033478 | Equity Income Note February 2025 USD 11667 | USD | S&P 500 Index | 4164.00 | 4567.80 | 07/02/2023 | 14/02/2025 | 101.74% | 0.00% | Barclays Bank PLC |
| XS2470043865 | Equity Income Note February 2025 USD 11677 | USD | S&P 500 Index | 4117.86 | 4567.80 | 08/02/2023 | 18/02/2025 | 101.73% | 0.00% | Barclays Bank PLC |
| | | | MSCI World Index | 2801.96 | 3023.63 | | | | | |
| XS2470043949 | Equity Income Note February 2024 USD 11678 | USD | S&P 500 Index | 4117.86 | 4567.80 | 08/02/2023 | 15/02/2024 | 101.73% | 0.00% | Barclays Bank PLC |
| | | | MSCI World Index | 2801.96 | 3023.63 | | | | | |
| XS2485377878 | Equity Income Note March 2024 EUR 11837 | EUR | S&P 500 Index | 3992.01 | 4567.80 | 08/03/2023 | 15/03/2024 | 101.40% | 0.00% | Barclays Bank PLC |
| | | | MSCI World Index | 2725.23 | 3023.63 | | | | | |
| XS2491843657 | Equity Income Note April 2025 USD 12032 | USD | S&P 500 Index | 3971.27 | 4567.80 | 28/03/2023 | 04/04/2025 | 101.81% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4168.21 | 4382.47 | | | | | |
| XS2502582328 | Equity Income Note April 2026 USD 11915 | USD | S&P 500 Index | 4124.51 | 4567.80 | 03/04/2023 | 13/04/2026 | 101.47% | 0.00% | BNP Paribas Issuance B.V. |

Structured Notes

30/11/2023

| ISIN | Product name | Currency | Underlying | Start Level | Current Level | Start date | Maturity date | Current indicative maturity value | Minimum return at maturity | Issuer |
|--------------|---|----------|-------------------------|-------------|---------------|------------|---------------|-----------------------------------|----------------------------|---------------------------|
| XS2503585478 | Equity Income Note April 2025 USD 11959 | USD | S&P 500 Index | 4108.94 | 4567.80 | 11/04/2023 | 18/04/2025 | 101.74% | 0.00% | Barclays Bank PLC |
| | | | MSCI World Index | 2797.07 | 3023.63 | | | | | |
| XS2503675113 | Equity Income Note April 2024 USD 11925 | USD | S&P 500 Index | 4129.79 | 4567.80 | 20/04/2023 | 29/04/2024 | 101.90% | 0.00% | Barclays Bank PLC |
| | | | MSCI World Index | 2822.54 | 3023.63 | | | | | |
| XS2505158555 | Equity Income Note May 2025 GBP 11826 | GBP | S&P 500 Index | 4135.35 | 4567.80 | 27/04/2023 | 06/05/2025 | 101.93% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4358.05 | 4382.47 | | | | | |
| XS2505169917 | Equity Income Note May 2026 USD 11996 | USD | S&P 500 Index | 4169.48 | 4567.80 | 28/04/2023 | 05/05/2026 | 101.75% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4359.31 | 4382.47 | | | | | |
| XS2517467457 | Equity Income Note July 2024 USD 12355 | USD | S&P 500 Index | 4398.95 | 4567.80 | 07/07/2023 | 15/07/2024 | 101.79% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4236.60 | 4382.47 | | | | | |
| XS2576663368 | Equity Income Note August 2024 USD 12462 | USD | S&P 500 Index | 4518.44 | 4567.80 | 07/08/2023 | 14/08/2024 | 101.60% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4337.50 | 4382.47 | | | | | |
| XS2593750297 | Equity Income Note September 2025 USD 12636 | USD | S&P 500 Index | 4451.14 | 4567.80 | 07/09/2023 | 15/09/2025 | 101.80% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4221.02 | 4382.47 | | | | | |
| XS2638594643 | Equity Income Note October 2025 USD 12913 | USD | S&P 500 Index | 4308.50 | 4567.80 | 06/10/2023 | 14/10/2025 | 101.92% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4144.43 | 4382.47 | | | | | |
| XS2637273041 | Equity Income Note October 2024 USD 12912 | USD | S&P 500 Index | 4308.50 | 4567.80 | 06/10/2023 | 15/10/2024 | 101.85% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4144.43 | 4382.47 | | | | | |

Structured Notes

30/11/2023

| ISIN | Product name | Currency | Underlying | Start Level | Current Level | Start date | Maturity date | Current indicative maturity value | Minimum return at maturity | Issuer |
|--------------|--|----------|-------------------------|-------------|---------------|------------|---------------|-----------------------------------|----------------------------|---------------------------|
| XS2600842244 | Equity Income Note October 2025 USD 12975 | USD | S&P 500 Index | 4288.05 | 4567.80 | 29/09/2023 | 06/10/2025 | 101.91% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4174.66 | 4382.47 | | | | | |
| XS2637677563 | Equity Income Note October 2025 EUR 12941 | EUR | S&P 500 Index | 4373.20 | 4567.80 | 17/10/2023 | 24/10/2025 | 101.43% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4152.32 | 4382.47 | | | | | |
| XS2648357809 | Equity Income Note November 2026 USD 13016 | USD | Nasdaq 100 Stock Indx | 15296.02 | 15947.87 | 07/11/2023 | 16/11/2026 | 121.48% | 0.00% | Barclays Bank PLC |
| XS2648358013 | Equity Income Note November 2024 USD 13015 | USD | Nasdaq 100 Stock Indx | 15296.02 | 15947.87 | 07/11/2023 | 14/11/2024 | 101.80% | 0.00% | Barclays Bank PLC |

Matured structured products

| ISIN | Product name | Currency | Underlying | Start Level | Level at Maturity | Start date | Maturity date | Maturity value | Minimum return at maturity | Issuer / Deposit Taker |
|--------------|--|----------|------------------------------|-------------|-------------------|------------|---------------|----------------|----------------------------|---|
| XS1849217234 | USD Equity Linked Note Nov 2023 | USD | S&P 500 Low Volatility Index | 7950.62 | 9609.99 | 13/11/2018 | 27/11/2023 | 122.89% | 95.00% | Natixis Structured Issuance SA |
| XS2262065076 | Three Year Fixed Rate Note 20 November 2023 | GBP | Fixed interest rate | | | 18/11/2020 | 20/11/2023 | 100.00% | 100.00% | The Standard Bank of South Africa Limited |
| XS2555416507 | One Year Fixed Rate Note November 2023 USD 11301 | USD | Fixed interest rate | | | 14/11/2022 | 14/11/2023 | 100.00% | 100.00% | The Standard Bank of South Africa Limited |
| XS2407538045 | Two Year Fixed Rate Note 9 November 2023 USD | USD | Fixed interest rate | | | 09/11/2021 | 09/11/2023 | 100.00% | 100.00% | The Standard Bank of South Africa Limited |
| XS2546389607 | One Year Fixed Rate Note 16 October 2023 USD 11293 | USD | Fixed interest rate | | | 14/10/2022 | 16/10/2023 | 100.00% | 100.00% | The Standard Bank of South Africa Limited |
| XS2503580164 | Equity Autocall Note April 2026 USD 11960 | USD | S&P 500 Index | 4108.94 | 4376.95 | 11/04/2023 | 20/04/2026 | 104.05% | 0.00% | Barclays Bank PLC |
| | | | MSCI World Index | 2797.07 | 2899.50 | | | | | |
| XS2437070308 | Equity Income Note 6 October 2023 USD | USD | EURO STOXX 50 Price EUR | 3279.04 | 4174.66 | 29/09/2022 | 06/10/2023 | 102.42% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 Index | 3640.47 | 4288.05 | | | | | |
| XS2491809807 | Equity Autocall Note March 2026 USD 12006 | USD | S&P 500 Index | 4027.81 | 4320.06 | 22/03/2023 | 30/03/2026 | 105.00% | 0.00% | Barclays Bank PLC |
| | | | MSCI World Index | 2739.42 | 2879.85 | | | | | |
| XS2306661211 | Equity Autocall Note September 2024 GBP | GBP | S&P 500 Index | 4354.19 | 4330.00 | 21/09/2021 | 30/09/2024 | 107.60% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4097.51 | 4212.59 | | | | | |
| XS2306660593 | Equity Autocall Note September 2024 EUR | EUR | S&P 500 Index | 4354.19 | 4330.00 | 21/09/2021 | 30/09/2024 | 106.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4097.51 | 4212.59 | | | | | |

Matured structured products

| ISIN | Product name | Currency | Underlying | Start Level | Level at Maturity | Start date | Maturity date | Maturity value | Minimum return at maturity | Issuer / Deposit Taker |
|--------------|--|----------|--------------------------|-------------|-------------------|------------|---------------|----------------|----------------------------|---|
| XS2306661567 | Equity Autocall Note September 2024 USD | USD | S&P 500 Index | 4354.19 | 4330.00 | 21/09/2021 | 30/09/2024 | 109.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4097.51 | 4212.59 | | | | | |
| N/A | Defined Return Deposit Issue 5 | GBP | S&P United Kingdom (GBP) | 1484.30 | 1568.62 | 20/09/2019 | 27/09/2023 | 110.00% | 102.00% | Standard Bank Offshore Entity |
| N/A | Defined Return Deposit Issue 5 | USD | S&P 500 Index | 2992.07 | 4402.20 | 20/09/2019 | 27/09/2023 | 114.00% | 102.00% | Standard Bank Offshore Entity |
| N/A | Defined Return Deposit Issue 5 | AUD | S&P/ASX 200 | 6730.75 | 7163.33 | 20/09/2019 | 27/09/2023 | 110.00% | 102.00% | Standard Bank Offshore Entity |
| XS2426311531 | Equity Autocall Note September 2025 GBP | GBP | EURO STOXX 50 Price EUR | 3646.51 | 4242.27 | 12/09/2022 | 19/09/2025 | 111.55% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 Index | 4110.41 | 4461.90 | | | | | |
| XS2426311291 | Equity Autocall Note September 2025 USD | USD | EURO STOXX 50 Price EUR | 3646.51 | 4242.27 | 12/09/2022 | 19/09/2025 | 112.83% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 Index | 4110.41 | 4461.90 | | | | | |
| XS2533125998 | One Year Fixed Rate Note 15 September 2023 GBP | GBP | Fixed interest rate | | | 15/09/2022 | 15/09/2023 | 100.00% | 100.00% | The Standard Bank of South Africa Limited |
| XS2533211723 | One Year Fixed Rate Note 15 September 2023 USD | USD | Fixed interest rate | | | 15/09/2022 | 15/09/2023 | 100.00% | 100.00% | The Standard Bank of South Africa Limited |
| XS2426292210 | Equity Income Note 15 September 2023 USD | USD | EURO STOXX 50 Price EUR | 3512.38 | 4237.19 | 08/09/2022 | 15/09/2023 | 102.02% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 Index | 4006.18 | 4457.49 | | | | | |
| XS2470030615 | Equity Autocall Note February 2026 USD 11660 | USD | EURO STOXX 50 Price EUR | 4209.31 | 4337.50 | 07/02/2023 | 17/02/2026 | 105.00% | 0.00% | Barclays Bank PLC |
| | | | MSCI World Index | 2820.49 | 3003.77 | | | | | |

Matured structured products

| ISIN | Product name | Currency | Underlying | Start Level | Level at Maturity | Start date | Maturity date | Maturity value | Minimum return at maturity | Issuer / Deposit Taker |
|--------------|--|----------|-------------------------|-------------|-------------------|------------|---------------|----------------|----------------------------|---|
| XS2470712022 | Equity Autocall Note February 2026 USD 11855 | USD | S&P 500 Index | 4081.50 | 4467.71 | 09/02/2023 | 17/02/2026 | 105.00% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4250.14 | 4317.33 | | | | | |
| XS2299518741 | Equity Autocall Note August 2024 USD | USD | S&P 500 Index | 4432.35 | 4467.71 | 09/08/2021 | 16/08/2024 | 109.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4177.15 | 4317.33 | | | | | |
| XS2299519988 | Equity Autocall Note August 2026 USD | USD | S&P 500 Index | 4432.35 | 4467.71 | 09/08/2021 | 17/08/2026 | 110.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4177.15 | 4317.33 | | | | | |
| XS2299519129 | Equity Autocall Note August 2024 GBP | GBP | S&P 500 Index | 4432.35 | 4467.71 | 09/08/2021 | 16/08/2024 | 107.60% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4177.15 | 4317.33 | | | | | |
| XS2291628456 | Equity Autocall Note July 2024 USD | USD | S&P 500 Index | 4358.13 | 4398.95 | 07/07/2021 | 15/07/2024 | 109.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4078.53 | 4236.60 | | | | | |
| XS2291627649 | Equity Autocall Note July 2024 EUR | EUR | S&P 500 Index | 4358.13 | 4398.95 | 07/07/2021 | 15/07/2024 | 106.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4078.53 | 4236.60 | | | | | |
| XS2291628027 | Equity Autocall Note July 2024 GBP | GBP | S&P 500 Index | 4358.13 | 4398.95 | 07/07/2021 | 15/07/2024 | 107.60% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4078.53 | 4236.60 | | | | | |
| XS2377628867 | Equity Autocall Note July 2025 USD | USD | EURO STOXX 50 Price EUR | 3488.50 | 4236.60 | 07/07/2022 | 14/07/2025 | 113.74% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 Index | 3902.62 | 4398.95 | | | | | |
| XS2458872483 | Equity Autocall Note January 2026 USD 11574 | USD | S&P 500 Index | 3892.09 | 4409.53 | 09/01/2023 | 16/01/2026 | 105.03% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4068.62 | 4256.51 | | | | | |
| XS2502372787 | One Year Fixed Rate Note 14 July 2023 USD | USD | Fixed interest rate | | | 14/07/2022 | 14/07/2023 | 100.00% | 100.00% | The Standard Bank of South Africa Limited |

Matured structured products

| ISIN | Product name | Currency | Underlying | Start Level | Level at Maturity | Start date | Maturity date | Maturity value | Minimum return at maturity | Issuer / Deposit Taker |
|--------------|--|----------|------------------------------|-------------|-------------------|------------|---------------|----------------|----------------------------|---|
| XS2502331163 | One Year Fixed Rate Note 14 July 2023 GBP | GBP | Fixed interest rate | | | 14/07/2022 | 14/07/2023 | 100.00% | 100.00% | The Standard Bank of South Africa Limited |
| N/A | PLUS portion of Quantum PLUS 21 | USD | S&P 500 Low Volatility Index | 7696.83 | 10054.96 | 11/01/2018 | 18/07/2023 | 119.42% | 100.00% | Standard Bank Offshore Entity |
| XS2426345356 | Equity Autocall Note 15 September 2025 GBP | GBP | EURO STOXX 50 Price EUR | 3500.14 | 4313.78 | 06/09/2022 | 15/09/2025 | 104.19% | 0.00% | BNP Paribas Issuance B.V. |
| | | | S&P 500 Index | 3908.19 | 4048.42 | | | | | |
| XS2443078097 | Equity Autocall Note November 2025 USD 11290 | USD | EURO STOXX 50 Price EUR | 3708.80 | 4348.65 | 07/11/2022 | 14/11/2025 | 107.25% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 Index | 3806.80 | 4138.12 | | | | | |
| XS2379667327 | Equity Autocall Note May 2025 USD | USD | EURO STOXX 50 Price EUR | 3554.80 | 4306.76 | 10/05/2022 | 19/05/2025 | 113.18% | 0.00% | BNP Paribas Issuance B.V. |
| | | | S&P 500 Index | 4001.05 | 4137.64 | | | | | |
| XS2379666949 | Equity Autocall Note 19 May 2025 USD | USD | EURO STOXX 50 Price EUR | 3554.80 | 4306.76 | 10/05/2022 | 19/05/2025 | 111.38% | 0.00% | BNP Paribas Issuance B.V. |
| | | | S&P 500 Index | 4001.05 | 4137.64 | | | | | |
| XS2448782370 | Equity Autocall Note December 2025 USD 11506 | USD | Dow Jones Industrial Average | 33597.92 | 33665.02 | 07/12/2022 | 15/12/2025 | 104.25% | 0.00% | Barclays Bank PLC |
| XS2448773031 | Equity Autocall Note December 2025 USD 11459 | USD | S&P 500 Index | 3933.92 | 4267.52 | 07/12/2022 | 15/12/2025 | 106.00% | 0.00% | Barclays Bank PLC |
| | | | MSCI World Index | 2654.34 | 2866.59 | | | | | |
| XS2448768627 | Equity Autocall Note December 2025 GBP 11460 | GBP | EURO STOXX 50 Price EUR | 3920.90 | 4291.91 | 07/12/2022 | 15/12/2025 | 106.00% | 0.00% | Barclays Bank PLC |
| | | | MSCI World Index | 2654.34 | 2866.59 | | | | | |
| XS2443075747 | Equity Autocall Note November 2025 GBP 11292 | GBP | EURO STOXX 50 Price EUR | 3708.80 | 4315.05 | 07/11/2022 | 14/11/2025 | 107.25% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 Index | 3806.80 | 4109.31 | | | | | |
| XS2387231751 | Equity Autocall Note June 2025 GBP | GBP | EURO STOXX 50 Price EUR | 3806.74 | 4291.91 | 07/06/2022 | 16/06/2025 | 108.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | S&P 500 Index | 4160.68 | 4267.52 | | | | | |

Matured structured products

| ISIN | Product name | Currency | Underlying | Start Level | Level at Maturity | Start date | Maturity date | Maturity value | Minimum return at maturity | Issuer / Deposit Taker |
|--------------|--|----------|------------------------------|-------------|-------------------|------------|---------------|----------------|----------------------------|---|
| XS2387232213 | Equity Autocall Note June 2025 USD | USD | EURO STOXX 50 Price EUR | 3806.74 | 4291.91 | 07/06/2022 | 16/06/2025 | 111.34% | 0.00% | BNP Paribas Issuance B.V. |
| | | | S&P 500 Index | 4160.68 | 4267.52 | | | | | |
| XS2285497033 | Equity Autocall Note June 2024 USD | USD | S&P 500 Index | 4208.12 | 4267.52 | 07/06/2021 | 14/06/2024 | 110.00% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 4088.50 | 4291.91 | | | | | |
| XS2201040792 | Equity Autocall Note 10 June 2024 USD | USD | S&P 500 Index | 4208.12 | 4282.37 | 02/06/2021 | 10/06/2024 | 111.40% | 0.00% | BNP Paribas Issuance B.V. |
| | | | EURO STOXX 50 Price EUR | 4088.50 | 4323.52 | | | | | |
| XS1741753658 | Equity Linked Note Issue 2 | AUD | S&P/ASX 200 | 6087.36 | 7236.78 | 18/05/2018 | 25/05/2023 | 120.21% | 95.00% | Natixis Structured Issuance SA |
| XS1741753732 | Equity Linked Note Issue 2 | USD | S&P 500 Low Volatility Index | 7470.81 | 10003.69 | 18/05/2018 | 25/05/2023 | 124.04% | 95.00% | Natixis Structured Issuance SA |
| N/A | Defined Return Deposit Issue 4 | GBP | S&P United Kingdom (GBP) | 1462.69 | 1573.38 | 23/05/2019 | 30/05/2023 | 110.00% | 102.00% | Standard Bank Offshore Entity |
| N/A | Defined Return Deposit Issue 4 | USD | S&P 500 Index | 2822.24 | 4145.58 | 23/05/2019 | 30/05/2023 | 114.00% | 102.00% | Standard Bank Offshore Entity |
| N/A | Defined Return Deposit Issue 4 | AUD | S&P/ASX 200 | 6491.79 | 7259.89 | 23/05/2019 | 30/05/2023 | 114.00% | 102.00% | Standard Bank Offshore Entity |
| XS2477739085 | One Year Fixed Rate Note 9 May 2023 USD | USD | Fixed interest rate | | | 09/05/2022 | 09/05/2023 | 100.00% | 100.00% | The Standard Bank of South Africa Limited |
| XS2331951975 | Two Year Fixed Rate Note 14 April 2023 USD | USD | Fixed interest rate | | | 14/04/2021 | 14/04/2023 | 100.00% | 100.00% | The Standard Bank of South Africa Limited |
| XS2331939335 | Two Year Fixed Rate Note 14 April 2023 GBP | GBP | Fixed interest rate | | | 14/04/2021 | 14/04/2023 | 100.00% | 100.00% | The Standard Bank of South Africa Limited |
| N/A | PLUS portion of Quantum PLUS 20 | USD | S&P 500 Low Volatility | 7353.94 | 9824.76 | 28/09/2017 | 04/04/2023 | 123.66% | 100.00% | Standard Bank Offshore Entity |
| XS2437121572 | Equity Autocall Note October 2025 GBP | GBP | EURO STOXX 50 Price EUR | 3356.88 | 4315.05 | 10/10/2022 | 17/10/2025 | 107.71% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 Index | 3612.39 | 4109.31 | | | | | |
| XS2437121655 | Equity Autocall Note October 2025 USD | USD | EURO STOXX 50 Price EUR | 3356.88 | 4315.05 | 10/10/2022 | 17/10/2025 | 107.74% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 Index | 3612.39 | 4109.31 | | | | | |

Matured structured products

| ISIN | Product name | Currency | Underlying | Start Level | Level at Maturity | Start date | Maturity date | Maturity value | Minimum return at maturity | Issuer / Deposit Taker |
|--------------|---|----------|-------------------------|-------------|-------------------|------------|---------------|----------------|----------------------------|---|
| XS2235692188 | Equity Autocall Note 28 January 2026 | USD | EURO STOXX 50 Price EUR | 3557.04 | 4136.91 | 28/01/2021 | 04/02/2026 | 103.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | S&P 500 INDEX | 3787.38 | 4431.85 | | | | | |
| XS2174206289 | Equity Autocall Note September 2025 | USD | EURO STOXX 50 Price EUR | 3267.37 | 4177.15 | 08/09/2020 | 22/09/2025 | 108.00% | 0.00% | BNP Paribas Issuance B.V. |
| | | | S&P 500 INDEX | 3331.84 | 4514.07 | | | | | |
| XS2477739085 | One Year Fixed Rate Note 9 May 2023 USD | USD | Fixed interest rate | | | 09/05/2022 | 09/05/2023 | 102.17% | 100.00% | The Standard Bank of South Africa Limited |
| XS2269452533 | Equity Autocall Note 15 April 2024 USD | USD | S&P 500 INDEX | 4079.95 | 4500.21 | 07/04/2021 | 15/04/2024 | 103.00% | 0.00% | Barclays Bank PLC |
| XS2269469776 | Equity Autocall Note April 2024 | USD | S&P 500 Index | 4097.17 | 4391.34 | 08/04/2021 | 22/04/2024 | 103.00% | 0.00% | Barclays Bank PLC |
| | | | EURO STOXX 50 Price EUR | 3977.83 | 4073.29 | | | | | |
| XS2253543248 | Equity Autocall Note March 2024 GBP | GBP | EURO STOXX 50 Price EUR | 3763.24 | 4177.15 | 08/03/2021 | 15/03/2024 | 103.00% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 INDEX | 3821.35 | 4514.07 | | | | | |
| XS2253556737 | Equity Autocall Note March 2024 | USD | EURO STOXX 50 Price EUR | 3763.24 | 4177.15 | 08/03/2021 | 15/03/2024 | 103.00% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 INDEX | 3821.35 | 4514.07 | | | | | |
| XS2237776948 | Equity Autocall Note February 2024 | USD | EURO STOXX 50 Price EUR | 3665.51 | 4177.15 | 08/02/2021 | 15/02/2024 | 102.67% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 INDEX | 3915.59 | 4432.35 | | | | | |
| XS2237777086 | Equity Autocall Note February 2024 GBP | GBP | EURO STOXX 50 Price EUR | 3665.51 | 4177.15 | 08/02/2021 | 15/02/2024 | 102.55% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 INDEX | 3915.59 | 4432.35 | | | | | |
| XS2064081388 | Equity Autocall Note February 2023 | USD | EURO STOXX 50 Price EUR | 3840.97 | 4202.44 | 14/02/2020 | 02/03/2023 | 109.75% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 INDEX | 3380.16 | 4479.71 | | | | | |

Matured structured products

| ISIN | Product name | Currency | Underlying | Start Level | Level at Maturity | Start date | Maturity date | Maturity value | Minimum return at maturity | Issuer / Deposit Taker |
|--------------|---------------------------------------|----------|-------------------------|-------------|-------------------|------------|---------------|----------------|----------------------------|------------------------|
| XS2223868022 | Equity Autocall Note January 2024 | USD | EURO STOXX 50 Price EUR | 3622.42 | 4078.53 | 07/01/2021 | 22/01/2024 | 102.04% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 INDEX | 3803.79 | 4358.13 | | | | | |
| XS2219511230 | Equity Autocall Note December 2023 | USD | MSCI World Index | 2635.88 | 3000.97 | 07/12/2020 | 21/12/2023 | 102.05% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 INDEX | 3691.96 | 4226.52 | | | | | |
| XS2219739849 | Equity Autocall Note 11 December 2023 | USD | MSCI World Index | 2627.53 | 2996.64 | 09/12/2020 | 26/12/2023 | 102.07% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 INDEX | 3672.82 | 4219.55 | | | | | |
| XS2194316357 | Equity Autocall Note November 2023 | USD | MSCI World Index | 2470.05 | 2952.03 | 06/11/2020 | 24/11/2023 | 102.51% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 INDEX | 3509.44 | 4201.62 | | | | | |
| XS2184476609 | Equity Autocall Note October 2023 | USD | MSCI World Index | 2409.40 | 2881.15 | 07/10/2020 | 23/10/2023 | 103.07% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 INDEX | 3419.45 | 4079.95 | | | | | |
| XS2160760877 | Equity Autocall Note August 2023 | USD | MSCI World Index | 2355.97 | 2661.69 | 07/08/2020 | 21/08/2023 | 103.00% | 0.00% | Barclays Bank PLC |
| | | | S&P 500 INDEX | 3351.28 | 3714.24 | | | | | |

Important Information

The product summary gives a basic explanation of the product payout. For a full description of the product terms please read all literature pertaining to the specific product. In the event of a discrepancy arising, the Issuer's Final Terms in relation to Structured Notes or the product brochure in relation to Structured Deposits will prevail.

The current indicative maturity value shows the indicative return if the level(s) of the underlying reference(s) to which the performance is linked, remain(s) unchanged until maturity. It is more than likely that the actual maturity value will turn out to be different to the current indicative maturity value at the end of the investment period because the level(s) of the underlying reference(s) change(s) continuously. Depositors and investors should therefore be aware that their returns can go down as well as up and are likely to fluctuate during the investment term. For certain products the fluctuation in the indicative maturity value can be large even with small changes in the underlying reference(s) to which the performance is linked, for example the level of the underlying references is linked to a trigger event such as determining whether a Defined Return is paid or an early maturity event.

The current indicative maturity value is unlikely to equal the current market value as several factors including prevailing interest rates, market volatility, credit quality of the issuer / deposit taker and time to maturity will also impact on the market value. Deposits are not tradable and can only be broken in exceptional circumstances and at Standard Bank's discretion. While Structured Notes are tradable (subject to a market price being available), you should be prepared to commit your capital invested for the full product term to avoid being impacted negatively by fees.

The minimum return at maturity shows the minimum value that the product is designed to return at maturity. The capital protection, as well as the potential return are dependent upon the Issuer, for Structured Notes, or Deposit Taker, for Structured Deposits, being able to meet its financial obligations. These obligations are only obligations of the Issuer or Deposit Taker as appropriate and in the event that the Issuer or Deposit Taker becomes insolvent or otherwise fails to meet its obligations, payment of the maturity proceeds is not guaranteed by any member of the Standard Bank Group. This could result in the loss of your initial investment / deposit and any potential gain.

Structured Notes are not bank deposits and so are not covered by any form of depositor compensation scheme and are not insured by any governmental agency.

Standard Bank Jersey Limited is regulated by the Jersey Financial Services Commission and is a wholly owned subsidiary of Standard Bank Offshore Group Limited whose registered office is 47-49 La Motte Street, St Helier, Jersey, JE2 4SZ. Registered in Jersey as companies 12999 and 43694 respectively. The Channel Islands Financial Ombudsman Scheme covers disputes relating to financial services offered in or from within the Channel Islands to certain categories of persons. Full details can be obtained at www.ci-fo.org.

Standard Bank Isle of Man Limited is licensed by the Isle of Man Financial Services Authority. Registered in the Isle of Man No. 4713 VAT Registration No 000 1116 73. Standard Bank Isle of Man Limited is a wholly owned subsidiary of Standard Bank Offshore Group Limited whose registered office is 47-49 La Motte Street, St Helier, Jersey, JE2 4SZ. Standard Bank Isle of Man Limited is a participant in the Depositors' Compensation Scheme as set out in the Depositors' Compensation Scheme Regulations 2010. Deposits held by Standard Bank Isle of Man Limited benefit from the Isle of Man's Depositors' Compensation Scheme (restrictions apply) but do not benefit from depositor compensation schemes offered by other jurisdictions. The Isle of Man has a Financial Ombudsman Scheme covering disputes relating to financial services offered in or from within the Isle of Man to individuals and managers or trustees of SIPPs.

Standard Bank Isle of Man Limited and Standard Bank Jersey Limited place funds with other parts of their group and thus their financial standing is linked to that of the group. Depositors may wish to form their own view on the financial standing of Standard Bank Isle of Man Limited, Standard Bank Jersey Limited and the group based on publicly available information.

Telephone calls may be recorded