



BCP KICK-OUT BONDS

PERFORMANCE SUMMARY | JUNE 2024

BCP KICK OUT BONDS	UNDERLYING INDEX/FUND	STRIKE DATE	NEXT OBSERVATION	INDEX/FUND PERFORMANCE SINCE STRIKE (TO 31ST MAY)	KICK OUT HURDLE	ANNUAL COUPON	CUMULATIVE COUPON	OBSERVATION FREQUENCY	MATURITY DATE	INDICATIVE BOND PERFORMANCE
BCP European Defensive ESG Bond 3	Europe Evolution Fund	16-Dec-21	17-Jun-24	2.52%	0.00%	8.0%	20.0%	Quarterly	02-Jan-32	20.0%
BCP European Defensive ESG Bond 6	Quadrant Europe Fund	17-Jun-22	17-Jun-24	2.83%	0.00%	10.0%	20.0%	Quarterly	01-Jul-32	20.0%
BCP European Defensive ESG Bond 5	Quadrant Europe Fund	14-Apr-22	15-Jul-24	-7.71%	0.00%	10.0%	22.5%	Quarterly	28-Apr-32	0.00%
BCP Transatlantic ESG Bond	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	21-Jul-23	22-Jul-24	19.73%	0.00%	9.0%	9.0%	Quarterly	28-Jul-33	9.00%
BCP European Defensive ESG Bond 4	Quadrant Europe Fund	25-Feb-22	26-Aug-24	-8.25%	0.00%	10.0%	25.0%	Quarterly	10-Mar-32	0.00%
BCP Transatlantic ESG Bond 2	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	22-Sep-23	23-Sep-24	22.11%	0.00%	9.0%	9.0%	Quarterly	29-Sep-33	9.00%
BCP Transatlantic ESG Bond 3	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	07-Nov-23	07-Nov-24	25.11%	0.00%	9.0%	9.0%	Quarterly	14-Nov-33	9.00%
BCP Transatlantic ESG Bond 4	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	14-Dec-23	16-Dec-24	12.04%	0.00%	10.0%	10.0%	Quarterly	21-Dec-33	10.00%
BCP Transatlantic ESG Bond 5	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	07-Feb-24	07-Feb-25	7.30%	0.00%	9.0%	9.0%	Quarterly	14-Feb-34	9.00%
BCP Transatlantic ESG Bond 6	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index S2	04-Apr-24	04-Apr-25	1.70%	0.00%	9.0%	9.0%	Quarterly	13-Apr-34	9.00%

* The Kick Out Hurdle is the minimum level Index/Fund growth required on an Observation Date to trigger a kick out.

** The Cumulative Coupon is only payable if the Index/Fund Performance is above the Kick Out Hurdle at the next Observation Date.

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BCP TARGET COUPON BONDS	UNDERLYING INDEX/FUND	STRIKE DATE	NEXT OBSERVATION DATE	INDEX/FUND PERFORMANCE SINCE STRIKE (TO 31ST MAY)	COUPON HURDLE	ANNUAL COUPON	COUPON PAID TO DATE	KICK-OUT HURDLE	NEXT KICK-OUT OBSERVATION	MATURITY DATE	INDICATIVE BOND PERFORMANCE
Target Coupon Bond 4	S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) 50 Point Decrement Index	24-Jun-22	24-Jun-24	21.23%	-40.00%	5.0%	5.0%	-15.00%	24-Jun-25	08-Jul-32	5.00%
Target Coupon Bond 5	Quadrant Europe Fund	16-Sep-22	16-Sep-24	7.67%	-50.00%	5.0%	5.0%	-15.00%	16-Sep-25	30-Sep-32	5.00%
Target Coupon Bond 8	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	22-Sep-23	23-Sep-24	22.11%	-45.00%	6.0%	n/a	-15.00%	22-Sep-26	29-Sep-33	6.00%
Target Coupon Bond	Europe Evolution Fund	19-Nov-21	19-Nov-24	-0.51%	-20.00%	5.0%	10.0%	0.00%	19-Nov-24	03-Dec-31	5.00%
Target Coupon Bond 6	S&P Transatlantic 40 ESG Momentum Tilted 50 Point Decrement Index	25-Nov-22	25-Nov-24	7.71%	-50.00%	5.0%	5.0%	-15.00%	25-Nov-25	02-Dec-32	5.00%
Target Coupon Bond 9	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	13-Dec-23	13-Dec-24	11.69%	-50.00%	6.0%	n/a	-15.00%	14-Dec-26	20-Dec-33	6.00%
Target Coupon Bond 2	S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) 50 Point Decrement Index	25-Feb-22	25-Feb-25	5.41%	-30.00%	5.0%	10.0%	-10.00%	25-Feb-25	10-Mar-32	5.00%
Target Coupon Bond 7	S&P Transatlantic 40 ESG Momentum Tilted 50 Point Decrement Index	29-Mar-23	31-Mar-25	13.25%	-40.00%	5.0%	5.0%	-15.00%	30-Mar-26	05-Apr-33	5.00%
Target Coupon Bond 3	S&P Europe 50 ESG Select Equal Weight (BEL, DEU, FRA, NLD) 50 Point Decrement Index	14-Apr-22	14-Apr-25	11.62%	-40.00%	5.0%	10.0%	-10.00%	14-Apr-25	26-Apr-32	5.00%

* The Coupon or Kick Out Hurdle is the minimum level Index/Fund growth required on an Observation Date to trigger a Coupon or kick out.

BCP INCOME BONDS	UNDERLYING INDEX	STRIKE DATE	NEXT OBSERVATION	INDEX PERFORMANCE SINCE STRIKE (TO 31ST MAY)	INCOME HURDLE	ANNUAL COUPON	MATURITY HURDLE*	MATURITY DATE	COUPONS PAID TO DATE
BCP Income Bond 4	Euronext CDP Environment World EW Decrement 5% Index	12-Jun-20	19-Jun-24	40.02%	n/a	3.75%	-40.00%	21-Jun-27	11.25%
BCP Income Bond	Euronext CDP Environment World EW Decrement 5% Index	06-Nov-19	06-Nov-24	16.51%	n/a	3.15%	-40.00%	06-Nov-26	12.60%
BCP Income Bond 2	Euronext CDP Environment World EW Decrement 5% Index	17-Dec-19	27-Dec-24	13.10%	n/a	3.15%	-40.00%	24-Dec-26	12.60%
BCP Income Bond 3	Euronext CDP Environment World EW Decrement 5% Index	18-Mar-20	25-Mar-25	68.56%	n/a	3.15%	-40.00%	25-Mar-27	12.60%

* The Maturity Hurdle is the minimum level Index/fund growth required on Maturity for a return of 100% of capital.

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Source: BCP

MATURED BCP KICK-OUT BONDS	UNDERLYING INDEX	START DATE	DATE MATURED	RETURN
BCP Smart Stoxx Kick-Out Bond	Euro iStoxx EWC 50 Index	30-Sep-16	14-Oct-17	8.0%
BCP Smart Stoxx Kick-Out Bond 2	Euro iStoxx EWC 50 Index	14-Dec-16	14-Dec-17	8.0%
BCP Equity Index Kick-Out Bond	Euro iStoxx EWC 50 Index	12-Apr-17	26-Apr-18	8.0%
BCP Equity Index Kick-Out Bond 4	Euro iStoxx EWC 50 Index	31-Oct-18	14-Nov-19	8.0%
BCP ESG Defensive Kick-Out Bond	Euronext Euro 50 ESG EW Decrement 50 Points	21-Dec-18	02-Jan-20	8.0%
BCP ESG Defensive Kick-Out Bond 2	Euronext Euro 50 ESG EW Decrement 50 Points	28-Feb-19	08-Mar-21	20.0%
BCP Smart Stoxx Kick-Out Bond 3	Euro iStoxx EWC 50 Index	03-Mar-17	17-Mar-21	32.0%
BCP ESG Daily Kick-Out Bond	Euronext Euro 50 ESG EW Decrement 50 Points	19-Mar-20	19-Mar-21	6.0%
BCP ESG Defensive Kick-Out Bond 3	Euronext Euro 50 ESG EW Decrement 50 Index	26-Apr-19	26-Apr-21	16.0%
BCP France Germany Kick-Out Bond 4	Euronext France Germany Leaders 50 EW Decrement 5% Index	27-Apr-18	27-Apr-21	30.0%
BCP ESG Daily Kick-Out Bond 2	Euronext Euro 50 ESG EW Decrement 50 Index	07-May-20	07-May-21	6.0%
BCP ESG Defensive Kick-Out Bond 4	Euronext Euro 50 ESG EW Decrement 50 Index	26-Jun-19	28-Jun-21	16.0%
BCP France Germany Kick-Out Bond 5	Euronext France Germany Leaders 50 EW Decrement 5% Index	29-Jun-18	29-Jun-21	24.0%
BCP Equity Index Kick-Out Bond 2 (Growth)	Euro iStoxx EWC 50 Index	30-Jun-17	30-Jun-21	32.0%
BCP Equity Index Kick-Out Bond 2 (Defensive)	Euro iStoxx EWC 50 Index	30-Jun-17	30-Jun-21	22.0%
BCP Equity Index Kick-Out Bond 2 (Semi Annual)	Euro iStoxx EWC 50 Index	30-Jun-17	30-Jun-21	24.0%
BCP ESG Daily Kick-Out Bond 3	Euronext Euro 50 ESG EW Decrement 50 Index	30-Jun-20	30-Jun-21	10.0%
BCP ESG Daily Kick-Out Bond 4	Euronext CDP Environment World EW Decrement 5%	31-Jul-20	02-Aug-21	10.0%
BCP Transatlantic Defensive Kick-Out Bond	iStoxx Transatlantic 100 Equal Weight Decrement Index	02-Aug-19	02-Aug-21	16.0%
BCP Equity Index Kick-Out Bond 3	S&P Euro 50 Equal Weight Synthetic 5% Price Index	15-Sep-17	15-Sep-21	32.0%
BCP Europe 100 Kick-Out Bond	iSTOXX Europe Origin 100 Equal Weight Decrement 5% Index	07-Sep-18	07-Sep-21	27.0%
BCP ESG Daily Kick-Out Bond 5	Euronext CDP Environment World EW Decrement 5%	25-Sep-20	27-Sep-21	10.0%
BCP Transatlantic Defensive Kick-Out Bond 2	iStoxx Transatlantic 100 Equal Weight Decrement Index	04-Oct-19	04-Oct-21	16.0%

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MATURED BCP KICK-OUT BONDS	UNDERLYING INDEX	START DATE	DATE MATURED	RETURN
BCP Dual Index Kick Out Bond	EuroStoxx 50 and S&P 500	14-Oct-20	21-Oct-21	5.5%
BCP France Germany Kick-Out Bond	Euronext France Germany Leaders 50 EW Decrement 5% Index	10-Nov-17	10-Nov-21	32.0%
BCP Global Artificial Intelligence (AI) Daily Kick-Out Bond	iSTOXX AI Global Artificial Intelligence 100 NR Decrement 5%	04-Dec-20	06-Dec-21	9.5%
BCP Transatlantic Defensive Kick-Out Bond 3	iStoxx Transatlantic 100 Equal Weight Decrement Index	16-Dec-19	16-Dec-21	14.0%
BCP France Germany Kick-Out Bond 2	Euronext France Germany Leaders 50 EW Decrement 5% Index	19-Dec-17	20-Dec-21	32.0%
BCP France Germany Kick-Out Bond 3	Euronext France Germany Leaders 50 EW Decrement 5% Index	28-Feb-18	28-Feb-22	32.0%
BCP Global Artificial Intelligence (AI) Kick-Out Bond 2	iSTOXX AI Global Artificial Intelligence 100 NR Decrement 5%	26-Feb-21	28-Feb-22	8.5%
BCP Global Artificial Intelligence (AI) Kick-Out Bond 3	iSTOXX AI Global Artificial Intelligence 100 NR Decrement 5%	09-Apr-21	11-Apr-22	8.5%
BCP European Defensive ESG Bond 2	Europe Evolution Fund	22-Oct-21	24-Apr-23	12.0%
BCP Transatlantic Defensive ESG Bond 4	S&P Transatlantic 40 ESG Momentum Tilted 50 point Decrement Index	15-Dec-22	15-Dec-23	10.0%
BCP Global Artificial Intelligence (AI) Kick-Out Bond 4	iSTOXX AI Global Artificial Intelligence 100 NR Decrement 5%	18-Jun-21	18-Dec-23	20.0%
BCP Transatlantic Defensive ESG Bond	S&P Transatlantic 40 ESG Momentum Tilted 50 point Decrement Index	28-Oct-22	29-Jan-24	12.5%
BCP European Defensive ESG Bond 7	Quadrant Europe Fund	31-Aug-22	29-Feb-24	15.0%
BCP Dual Index Kick-Out Bond 3	Euro Stoxx 50 and S&P 500	19-Mar-21	12-Mar-24	13.5%
BCP Transatlantic Defensive Kick-Out Bond 5	S&P Transatlantic 40 ESG-Momentum Tilted Equal Weight Daily Risk Control 15% 50Point Decrement Index	22-Mar-23	22-Mar-24	9.0%
BCP European Defensive ESG Kick-Out Bond	Europe Evolution Fund	20-Aug-21	20-May-24	24.75%
BCP Transatlantic Defensive Kick-Out Bond 6	S&P Transatlantic 40 ESG Momentum Tilted 50 point Decrement Index	24-May-23	24-May-24	9.0%

Note : the returns shown in respect of matured bonds are net of all charges but before tax.

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