

BCP KICK-OUT BONDS

PERFORMANCE SUMMARY | SEPTEMBER 2025

BCP KICK OUT BONDS	UNDERLYING INDEX/FUND	STRIKE DATE	NEXT OBSERVATION	INDEX/FUND PERFORMANCE SINCE STRIKE (TO 29TH AUG)	KICK OUT HURDLE*	ANNUAL COUPON	POTENTIAL CUMULATIVE COUPON**	OBSERVATION FREQUENCY	MATURITY DATE	INDICATIVE BOND PERFORMANCE
BCP Transatlantic Defensive Bond 8	S&P Transatlantic 100 EW RC 17% 50-Point Decrement Index	03-Jul-24	03-Oct-25	-1.76%	0.00%	9.0%	11.25%	Quarterly	10-Jul-34	0.00%
BCP Transatlantic ESG Bond 6	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index S2	04-Apr-24	06-Oct-25	-1.20%	0.00%	9.0%	13.50%	Quarterly	13-Apr-34	0.00%
BCP Transatlantic Defensive Bond 10	S&P Transatlantic 100 EW RC 17% 50-Point Decrement Index	09-Oct-24	09-Oct-25	-1.06%	0.00%	9.0%	9.0%	Quarterly	16-Oct-34	0.00%
BCP European Defensive ESG Bond 5	Quadrant Europe Fund	14-Apr-22	14-Oct-25	-19.57%	0.00%	10.0%	35.0%	Quarterly	28-Apr-32	0.00%
BCP European Defensive ESG Bond 4	Quadrant Europe Fund	25-Feb-22	25-Nov-25	-20.05%	0.00%	10.0%	37.5%	Quarterly	10-Mar-32	0.00%
BCP Morningstar Transatlantic KO Bond	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 EUR	13-Dec-24	15-Dec-25	-5.36%	0.00%	9.0%	9.0%	Quarterly	20-Dec-34	0.00%
BCP Global Technology & Communications Bond	Morningstar Transatlantic Technology and Communication Services Select 20 Decrement 50 Point	20-Dec-24	22-Dec-25	-1.98%	0.00%	12.0%	12.0%	Quarterly	29-Dec-34	0.00%
BCP Morningstar Transatlantic KO Bond 2	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 EUR	29-Jan-25	29-Jan-26	-8.84%	0.00%	9.0%	9.0%	Quarterly	05-Feb-35	0.00%
BCP Target Risk S&P/Euro Stoxx Kick-Out Bond	SGI Transatlantic VT Fix Dividend 50 Index	21-Mar-25	23-Mar-26	-10.18%	0.00%	9.0%	9.0%	Quarterly	04-Apr-35	0.00%
BCP Target Risk S&P/Euro Stoxx Kick-Out Bond 2	SGI Transatlantic VT Fix Dividend 50 Index	09-May-25	11-May-26	0.36%	0.00%	9.0%	9.0%	Quarterly	23-May-35	9.00%
BCP Global Technology & Communications Bond 2	Morningstar Transatlantic Technology and Communication Services Select 20 Decrement 50 Point	20-Feb-25	20-Aug-26	-6.71%	0.00%	12.0%	18.0%	Quarterly	27-Feb-35	0.00%
BCP Target Risk S&P/Euro Stoxx Kick-Out Bond 3	SGI Transatlantic VT Fix Dividend 50 Index	03-Jul-25	03-Jul-26	0.76%	0.00%	9.0%	9.0%	Quarterly	17-Jul-35	9.00%

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

** The Cumulative Coupon is only payable if the Index 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 COUPON OBSERVATION	INDEX/FUND PERFORMANCE SINCE STRIKE (TO 29TH AUG)	COUPON HURDLE*	KICK-OUT HURDLE*	NEXT KICK-OUT OBSERVATION (KICK-OUT)	MATURITY DATE	ANNUAL COUPON	COUPONS PAID TO DATE	INDICATIVE BOND PERFORMANCE
Target Coupon Bond 11	S&P Transatlantic 100 EW RC 17% 50-Point Decrement Index	30-Aug-24	02-Sep-25	1.58%	-40.00%	-15.00%	30-Aug-27	06-Sep-34	6.0%	n/a	6.00%
Target Coupon Bond 5	Quadrant Europe Fund	16-Sep-22	16-Sep-25	-6.18%	-50.00%	-15.00%	16-Sep-25	30-Sep-32	5.0%	10.0%	5.00%
Target Coupon Bond 8	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	22-Sep-23	22-Sep-25	19.68%	-45.00%	-15.00%	22-Sep-26	29-Sep-33	6.0%	6.0%	6.00%
Target Coupon Bond 12	S&P Transatlantic 100 EW RC 17% 50-Point Decrement Index	16-Oct-24	16-Oct-25	-2.01%	-45.00%	-15.00%	18-Oct-27	23-Oct-34	6.0%	n/a	6.00%
Target Coupon Bond	Europe Evolution Fund	19-Nov-21	19-Nov-25	-4.44%	-20.00%	0.00%	19-Nov-25	03-Dec-31	5.0%	15.0%	5.00%
Target Coupon Bond 6	S&P Transatlantic 40 ESG Momentum Tilted 50 point Decrement Index	25-Nov-22	25-Nov-25	3.18%	-50.00%	-15.00%	25-Nov-25	02-Dec-32	5.0%	10.0%	5.00%
Target Coupon Bond 9	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	13-Dec-23	15-Dec-25	9.47%	-50.00%	-15.00%	14-Dec-26	20-Dec-33	6.0%	6.0%	6.00%
Target Coupon Bond 13	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 EUR	13-Dec-24	15-Dec-25	-5.36%	-40.00%	-17.00%	13-Dec-27	20-Dec-34	6.0%	0.0%	6.00%
Target Coupon Bond 14	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 EUR	12-Mar-25	12-Mar-26	-2.00%	-40.00%	-17.00%	13-Mar-28	19-Mar-35	6.0%	n/a	6.00%
Target Coupon Bond 7	S&P Transatlantic 40 ESG Momentum Tilted 50 point Decrement Index	29-Mar-23	30-Mar-26	8.48%	-40.00%	-15.00%	30-Mar-26	05-Apr-33	5.0%	10.0%	5.00%
Target Coupon Bond 15	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 Series 2 EUR	07-May-25	07-May-26	5.12%	-40.00%	-15.00%	08-May-28	14-May-35	6.0%	n/a	6.00%
Target Coupon Bond 10	S&P Transatlantic 100 EW RC 17% 50-Point Decrement Index	19-Jun-24	19-Jun-26	-1.35%	-40.00%	-15.00%	21-Jun-27	26-Jun-34	6.0%	6.0%	6.00%
Target Coupon Bond 16	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 Point GR EUR Index	04-Jul-25	06-Jul-26	2.04%	-40.00%	-15.00%	04-Jul-28	11-Jul-35	6.0%	n/a	6.00%

* The Kick Out Hurdle is the minimum level Index 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 29TH AUG)	INCOME HURDLE*	ANNUAL COUPON	MATURITY HURDLE**	MATURITY DATE	COUPONS PAID TO DATE
BCP Income Bond	Euronext CDP Environment World EW Decrement 5% Index	06-Nov-19	06-Nov-25	22.08%	n/a	3.15%	-40.00%	06-Nov-26	15.75%
BCP Income Bond 2	Euronext CDP Environment World EW Decrement 5% Index	17-Dec-19	27-Dec-25	18.51%	n/a	3.15%	-40.00%	24-Dec-26	15.75%
BCP Income Bond 3	Euronext CDP Environment World EW Decrement 5% Index	18-Mar-20	25-Mar-26	76.62%	n/a	3.15%	-40.00%	25-Mar-27	15.75%
BCP Income Bond 4	Euronext CDP Environment World EW Decrement 5% Index	12-Jun-20	19-Jun-26	46.72%	n/a	3.75%	-40.00%	21-Jun-27	18.75%

* The Maturity Hurdle is the minimum level Index 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%
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%

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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 Kick Out 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 3	EuroStoxx 50 and S&P 500	12-Mar-21	12-Mar-24	13.5%
BCP Transatlantic Defensive Kick Out Bond 5	S&P Transatlantic 40 ESG Momentum Tilted 50 point Decrement Index	22-Mar-23	22-Mar-24	9.0%
BCP European Defensive ESG 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%
BCP European Defensive ESG Bond 3	Europe Evolution Fund	16-Dec-21	17-Jun-24	20.0%
BCP European Defensive ESG Bond 6	Quadrant Europe Fund	17-Jun-22	17-Jun-24	20.0%
BCP Transatlantic ESG Bond	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	21-Jul-23	22-Jul-24	9.0%
BCP Transatlantic ESG Bond 2	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	22-Sep-23	24-Sep-24	9.0%
BCP Transatlantic ESG Bond 3	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	07-Nov-23	07-Nov-24	9.0%
BCP Transatlantic ESG Bond 4	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	14-Dec-23	16-Dec-24	10.0%
BCP Transatlantic ESG Bond 5	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	07-Feb-24	07-Feb-25	9.0%
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	15.0%
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	15.0%
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-25	15.0%
BCP Transatlantic Defensive Bond 9	S&P Transatlantic 100 EW RC 17% 50-Point Decrement Index	23-Aug-24	25-Aug-25	9.1%
BCP Transatlantic Defensive Bond 7	S&P Transatlantic 100 EW RC 17% 50-Point Decrement Index	31-May-24	01-Sep-25	11.25%

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

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