

BCP Kick-Out Bonds

Performance Summary | 30th SEPTEMBER 2026

BCP Kick Out Bonds

BOND NAME	UNDERLYING INDEX/FUND	STRIKE DATE	NEXT OBSERVATION	INDEX PERF. SINCE STRIKE	KICK OUT HURDLE*	ANNUAL COUPON	POTENTIAL CUMULATIVE COUPON**	OBSERVATION FREQUENCY	MATURITY DATE	INDICATIVE BOND PERFORMANCE
BCP European Defensive ESG Bond 5	Quadrant Europe Fund	14-Apr-22	14-Oct-26	-19.70%	0.00%	10.00%	45.00%	Quarterly	28-Apr-32	0.00%
BCP Morningstar Transatlantic Kick-Out Bond 4	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 Point GR EUR Index	31-Oct-25	02-Nov-26	8.70%	0.00%	9.00%	9.00%	Quarterly	07-Nov-35	9.00%
BCP European Defensive ESG Bond 4	Quadrant Europe Fund	25-Feb-22	25-Nov-26	-20.18%	0.00%	10.00%	47.50%	Quarterly	10-Mar-32	0.00%
BCP Morningstar Transatlantic Kick-Out Bond 5	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 Point Series 2 GR EUR Index	12-Dec-25	14-Dec-26	10.36%	0.00%	9.00%	9.00%	Quarterly	19-Dec-35	9.00%
BCP Morningstar Transatlantic Kick-Out Bond 6	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 Point GR EUR Index	04-Feb-26	04-Feb-27	7.86%	0.00%	9.00%	9.00%	Quarterly	11-Feb-36	9.00%
BCP Morningstar Pan-European Kick Out Bond	Morningstar Europe Select 600 Target Volatility 17% Decrement 50 Point GR EUR Index	10-Apr-26	12-Apr-27	1.31%	0.00%	9.00%	9.00%	Quarterly	21-Apr-36	9.00%
BCP Morningstar Pan-European Kick Out Bond 2	Morningstar Europe Select 600 Target Volatility 17% Decrement 50 Point GR EUR Index	05-Jun-26	07-Jun-27	0.11%	0.00%	9.00%	9.00%	Quarterly	12-Jun-36	9.00%
BCP Dual Index Target Return Bond	Euro Stoxx 50 Index and the Swiss Market Index	30-Jun-26	30-Jun-27	-2.56%	0.00%	8.00%	8.00%	Semi-annual	07-Jul-31	0.00%

* 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 Asset Management DAC, trading as BCP, is regulated by the Central Bank of Ireland. BCP Asset Management DAC is registered in Ireland number 92930, registered office as above. VAT number IE4693404F.

Source: BCP/Bloomberg | Data as of 2026-09-30

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BCP Kick Out Bonds (continued)

BOND NAME	UNDERLYING INDEX/FUND	STRIKE DATE	NEXT OBSERVATION	INDEX PERF. SINCE STRIKE	KICK OUT HURDLE*	ANNUAL COUPON	POTENTIAL CUMULATIVE COUPON**	OBSERVATION FREQUENCY	MATURITY DATE	INDICATIVE BOND PERFORMANCE
BCP Morningstar Pan-European Kick Out Bond 3	Morningstar Europe Select 600 Target Volatility 17% Decrement 50 Point GR EUR Index	31-Jul-26	02-Aug-27	-3.85%	0.00%	9.00%	9.00%	Quarterly	07-Aug-36	0.00%
BCP Euro Stoxx 50 Target Return Bond	Euro Stoxx 50 Index	27-Feb-26	27-Aug-27	2.13%	0.00%	6.00%	9.00%	Semi-annual	13-Mar-31	9.00%
BCP Dual Index Target Return Bond 2	Euro Stoxx 50 Index and the Swiss Market Index	31-Aug-26	31-Aug-27	-3.19%	0.00%	8.00%	8.00%	Semi-annual	08-Sep-31	0.00%
BCP Morningstar Pan-European Kick Out Bond 4	Morningstar Europe Select 600 Target Volatility 17% Decrement 50 Point Series 2 GR EUR Index	21-Sep-26	21-Sep-27	-1.80%	0.00%	9.00%	9.00%	Quarterly	29-Sep-36	0.00%
BCP Euro Stoxx 50 Target Return Bond 2	Euro Stoxx 50 Index	22-Apr-26	22-Oct-27	6.14%	0.00%	6.00%	9.00%	Semi-annual	07-May-31	9.00%
BCP Euro Stoxx 50 Kick-Out Bond 2	Euro Stoxx 50 Index	04-Nov-25	04-Nov-27	10.76%	0.00%	5.10%	10.20%	Semi-annual	11-Nov-30	10.20%

BCP Target Coupon Bonds

BOND NAME	UNDERLYING INDEX/FUND	STRIKE DATE	NEXT COUPON OBS.	INDEX PERF. SINCE STRIKE	COUPON HURDLE*	KICK-OUT HURDLE*	NEXT KICK-OUT OBS.	MATURITY DATE	ANNUAL COUPON	COUPONS PAID TO DATE	INDICATIVE BOND PERFORMANCE
Target Coupon Bond 12	S&P Transatlantic 100 Equal Weight Daily Risk Control 17% 50-Point Decrement Index (EUR) TR	16-Oct-24	16-Oct-26	14.92%	-45.00%	-15.00%	18-Oct-27	23-Oct-34	6.00%	6.00%	6.00%
Target Coupon Bond 18	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 Point GR EUR	31-Oct-25	02-Nov-26	8.70%	-35.00%	-15.00%	31-Oct-28	07-Nov-35	6.00%	0.00%	6.00%
Target Coupon Bond	Solys-Europe Evolution	19-Nov-21	19-Nov-26	-0.67%	-20.00%	0.00%	19-Nov-26	03-Dec-31	5.00%	20.00%	5.00%
Target Coupon Bond 13	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 Point GR EUR	13-Dec-24	14-Dec-26	12.41%	-40.00%	-17.00%	13-Dec-27	20-Dec-34	6.00%	6.00%	6.00%

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BCP Target Coupon Bonds (continued)

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Target Coupon Bond 19	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 Point Series 2 GR EUR	12-Dec-25	14-Dec-26	10.36%	-35.00%	-15.00%	12-Dec-28	19-Dec-35	6.00%	0.00%	6.00%
Target Coupon Bond 9	S&P Transatlantic 100 ESG Select Equal Weight Risk Control 17% 50-Point Decrement Index (EUR) TR	13-Dec-23	14-Dec-26	40.10%	-50.00%	-15.00%	14-Dec-26	20-Dec-33	6.00%	12.00%	6.00%
Target Coupon Bond 20	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 Point Series 2 GR EUR	04-Feb-26	04-Feb-27	7.48%	-37.00%	-15.00%	05-Feb-29	11-Feb-36	6.00%	0.00%	6.00%
Target Coupon Bond 14	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 Point GR EUR	12-Mar-25	12-Mar-27	16.41%	-40.00%	-17.00%	13-Mar-28	19-Mar-35	6.00%	6.00%	6.00%
Target Coupon Bond 21	Morningstar Europe Select 600 Target Volatility 17% Decrement 50 Point GR EUR Index	10-Apr-26	12-Apr-27	1.31%	-40.00%	-15.00%	10-Apr-29	21-Apr-36	6.00%	0.00%	6.00%
Target Coupon Bond 15	Morningstar US 500 Eurozone 50 Target Vol 17% Decrement 50 Point Series 2	07-May-25	07-May-27	24.11%	-40.00%	-15.00%	08-May-28	14-May-35	6.00%	6.00%	6.00%
Target Coupon Bond 22	Morningstar Europe Select 600 Target Volatility 17% Decrement 50 Point GR EUR Index	05-Jun-26	07-Jun-27	0.11%	-40.00%	-17.00%	05-Jun-29	12-Jun-36	6.00%	0.00%	6.00%
Target Coupon Bond 10	S&P Transatlantic 100 Equal Weight Daily Risk Control 17% 50-Point Decrement Index (EUR) TR	19-Jun-24	21-Jun-27	15.69%	-40.00%	-15.00%	21-Jun-27	26-Jun-34	6.00%	12.00%	6.00%
Target Coupon Bond 16	Morningstar US 500 Eurozone 50 Target Vol 17% Decrement 50 Point Series 2	04-Jul-25	05-Jul-27	20.47%	-40.00%	-20.00%	04-Jul-28	11-Jul-35	6.00%	6.00%	6.00%
Target Coupon Bond 23	Morningstar Europe Select 600 Target Volatility 17% Decrement 50 Point GR EUR Index	31-Jul-26	02-Aug-27	-3.85%	-40.00%	-15.00%	31-Jul-29	07-Aug-36	6.00%	0.00%	6.00%
Target Coupon Bond 11	S&P Transatlantic 100 Equal Weight Daily Risk Control 17% 50-Point Decrement Index (EUR) TR	30-Aug-24	30-Aug-27	19.12%	-40.00%	-15.00%	30-Aug-27	06-Sep-34	6.00%	12.00%	6.00%
Target Coupon Bond 17	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 Point GR EUR	05-Sep-25	06-Sep-27	19.36%	-35.00%	-15.00%	05-Sep-28	12-Sep-35	6.00%	6.00%	6.00%

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BCP Target Coupon Bonds (continued)

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Target Coupon Bond 24	Morningstar Europe Select 600 Target Volatility 17% Decrement 50 Point Series 2 GR EUR Index	23-Sep-26	23-Sep-27	-1.29%	-40.00%	-15.00%	24-Sep-29	30-Sep-36	6.00%	0.00%	6.00%

BCP Income Bonds

BOND NAME	UNDERLYING INDEX	STRIKE DATE	NEXT OBSERVATION	INDEX PERF. SINCE STRIKE	INCOME HURDLE*	ANNUAL COUPON	MATURITY HURDLE**	MATURITY DATE	COUPONS PAID TO DATE
BCP Income Bond	Euronext CDP Environment World EW Decrement 5% Index	30-Oct-19	06-Nov-26	45.02%	n/a	3.15%	-40.00%	06-Nov-26	18.90%
BCP Income Bond 2	Euronext CDP Environment World EW Decrement 5% Index	17-Dec-19	24-Dec-26	40.77%	n/a	3.15%	-40.00%	24-Dec-26	18.90%
BCP Income Bond 3	Euronext CDP Environment World EW Decrement 5% Index	18-Mar-20	25-Mar-27	109.81%	n/a	3.15%	-40.00%	25-Mar-27	18.90%
BCP Income Bond 4	Euronext CDP Environment World EW Decrement 5% Index	12-Jun-20	21-Jun-27	74.28%	n/a	3.75%	-40.00%	21-Jun-27	22.50%

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

Matured Kick-Out Bonds

BOND NAME	UNDERLYING INDEX	START DATE	DATE MATURED	RETURN
BCP Smart Stoxx Kick-Out Bond	Euro iStoxx EWC 50 Index	30-Sep-16	14-Oct-17	8.00%
BCP Smart Stoxx Kick-Out Bond 2	Euro iStoxx EWC 50 Index	14-Dec-16	14-Dec-17	8.00%
BCP Equity Index Kick-Out Bond	Euro iStoxx EWC 50 Index	12-Apr-17	26-Apr-18	8.00%
BCP Equity Index Kick-Out Bond 4	Euro iStoxx EWC 50 Index	31-Oct-18	14-Nov-19	8.00%
BCP ESG Defensive Kick-Out Bond	Euronext Euro 50 ESG EW Decrement 50 Points	21-Dec-18	02-Jan-20	8.00%
BCP ESG Defensive Kick-Out Bond 2	Euronext Euro 50 ESG EW Decrement 50 Points	28-Feb-19	08-Mar-21	20.00%

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

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BCP Smart Stoxx Kick-Out Bond 3	Euro iStoxx EWC 50 Index	03-Mar-17	17-Mar-21	32.00%
BCP ESG Daily Kick-Out Bond	Euronext Euro 50 ESG EW Decrement 50 Points	19-Mar-20	19-Mar-21	6.00%
BCP ESG Defensive Kick-Out Bond 3	Euronext Euro 50 ESG EW Decrement 50 Index	26-Apr-19	26-Apr-21	16.00%
BCP France Germany Kick-Out Bond 4	Euronext France Germany Leaders 50 EW Decrement 5% Index	27-Apr-18	27-Apr-21	30.00%
BCP ESG Daily Kick-Out Bond 2	Euronext Euro 50 ESG EW Decrement 50 Index	07-May-20	07-May-21	6.00%
BCP ESG Defensive Kick-Out Bond 4	Euronext Euro 50 ESG EW Decrement 50 Index	26-Jun-19	28-Jun-21	16.00%
BCP France Germany Kick-Out Bond 5	Euronext France Germany Leaders 50 EW Decrement 5% Index	29-Jun-18	29-Jun-21	24.00%
BCP Equity Index Kick-Out Bond 2 (Semi Annual)	Euro iStoxx EWC 50 Index	30-Jun-17	30-Jun-21	24.00%
BCP ESG Daily Kick-Out Bond 3	Euronext Euro 50 ESG EW Decrement 50 Index	30-Jun-20	30-Jun-21	10.00%
BCP Equity Index Kick-Out Bond 2 (Defensive)	Euro iStoxx EWC 50 Index	30-Jun-17	30-Jun-21	22.00%
BCP Equity Index Kick-Out Bond 2 (Growth)	Euro iStoxx EWC 50 Index	30-Jun-17	30-Jun-21	32.00%
BCP ESG Daily Kick-Out Bond 4	Euronext CDP Environment World EW Decrement 5%	31-Jul-20	02-Aug-21	10.00%
BCP Transatlantic Defensive Kick-Out Bond	iStoxx Transatlantic 100 Equal Weight Decrement Index	02-Aug-19	02-Aug-21	16.00%
BCP Europe 100 Kick-Out Bond	iSTOXX Europe Origin 100 Equal Weight Decrement 5% Index	07-Sep-18	07-Sep-21	27.00%
BCP Equity Index Kick-Out Bond 3	S&P Euro 50 Equal Weight Synthetic 5% Price Index	15-Sep-17	15-Sep-21	32.00%
BCP ESG Daily Kick-Out Bond 5	Euronext CDP Environment World EW Decrement 5%	25-Sep-20	27-Sep-21	10.00%
BCP Transatlantic Defensive Kick-Out Bond 2	iStoxx Transatlantic 100 Equal Weight Decrement Index	04-Oct-19	04-Oct-21	16.00%
BCP Dual Index Kick Out Bond	EuroStoxx 50 and S&P 500	14-Oct-20	21-Oct-21	5.50%
BCP France Germany Kick-Out Bond	Euronext France Germany Leaders 50 EW Decrement 5% Index	10-Nov-17	10-Nov-21	32.00%

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BOND NAME	UNDERLYING INDEX	START DATE	DATE MATURED	RETURN
BCP Global Artificial Intelligence (AI) Daily Kick-Out Bond	iSTOXX AI Global Artificial Intelligence 100 NR Decrement 5%	04-Dec-20	06-Dec-21	9.50%
BCP Transatlantic Defensive Kick-Out Bond 3	iStoxx Transatlantic 100 Equal Weight Decrement Index	16-Dec-19	16-Dec-21	14.00%
BCP France Germany Kick-Out Bond 2	Euronext France Germany Leaders 50 EW Decrement 5% Index	19-Dec-17	20-Dec-21	32.00%
BCP Global Artificial Intelligence (AI) Kick-Out Bond 2	iSTOXX AI Global Artificial Intelligence 100 NR Decrement 5%	26-Feb-21	28-Feb-22	8.50%
BCP France Germany Kick-Out Bond 3	Euronext France Germany Leaders 50 EW Decrement 5% Index	28-Feb-18	28-Feb-22	32.00%
BCP Global Artificial Intelligence (AI) Kick-Out Bond 3	iSTOXX AI Global Artificial Intelligence 100 NR Decrement 5%	09-Apr-21	11-Apr-22	8.50%
BCP European Defensive ESG Bond 2	Europe Evolution Fund	22-Oct-21	24-Apr-23	12.00%
BCP Transatlantic Defensive Kick Out Bond 4	S&P Transatlantic 40 ESG Momentum Tilted 50 point Decrement Index	15-Dec-22	15-Dec-23	10.00%
BCP Global Artificial Intelligence (AI) Kick-Out Bond 4	iSTOXX AI Global Artificial Intelligence 100 NR Decrement 5%	18-Jun-21	18-Dec-23	20.00%
BCP Transatlantic Defensive ESG Bond	S&P Transatlantic 40 ESG Momentum Tilted 50 point Decrement Index	28-Oct-22	29-Jan-24	12.50%
BCP European Defensive ESG Bond 7	Quadrant Europe Fund	31-Aug-22	29-Feb-24	15.00%
BCP Dual Index Kick Out 3	EuroStoxx 50 and S&P 500	12-Mar-21	12-Mar-24	13.50%
BCP Transatlantic Defensive Kick Out Bond 5	S&P Transatlantic 40 ESG Momentum Tilted 50 point Decrement Index	22-Mar-23	22-Mar-24	9.00%
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	9.00%
BCP European Defensive ESG Bond 3	Europe Evolution Fund	16-Dec-21	17-Jun-24	20.00%
BCP European Defensive ESG Bond 6	Quadrant Europe Fund	17-Jun-22	17-Jun-24	20.00%
BCP Transatlantic ESG Bond	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	21-Jul-23	22-Jul-24	9.00%
BCP Transatlantic ESG Bond 2	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	22-Sep-23	24-Sep-24	9.00%

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BCP Transatlantic ESG Bond 3	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	07-Nov-23	07-Nov-24	9.00%
BCP Transatlantic ESG Bond 4	S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index	14-Dec-23	16-Dec-24	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	9.00%
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	15.00%
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	15.00%
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	15.00%
BCP Transatlantic Defensive Bond 9	S&P Transatlantic 100 EW RC 17% 50-Point Decrement Index	23-Aug-24	25-Aug-25	9.10%
BCP Transatlantic Defensive Bond 7	S&P Transatlantic 100 EW RC 17% 50-Point Decrement Index	31-May-24	01-Sep-25	11.25%
BCP Target Coupon Bond 5	Quadrant Europe Fund	16-Sep-22	16-Sep-25	15.00%
BCP Transatlantic Defensive Bond 8	S&P Transatlantic 100 EW RC 17% 50-Point Decrement Index	03-Jul-24	03-Oct-25	11.25%
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	13.50%
BCP Transatlantic Defensive Bond 10	S&P Transatlantic 100 EW RC 17% 50-Point Decrement Index	09-Oct-24	09-Oct-25	9.00%
Target Coupon Bond 6	S&P Transatlantic 40 ESG Momentum Tilted 50 point Decrement Index	25-Nov-22	25-Nov-25	15.00%
BCP Morningstar Transatlantic KO Bond	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 EUR	13-Dec-24	15-Dec-25	9.00%
BCP Global Technology & Communications Bond	Morningstar Transatlantic Technology and Communication Services Select 20 Decrement 50 Point Series 2	20-Dec-24	22-Dec-25	12.00%
BCP Target Coupon Bond 7	S&P Transatlantic 40 ESG Momentum Tilted 50 point Decrement Index	29-Mar-23	31-Mar-26	15.00%
BCP Target Risk S&P/Euro Stoxx Kick-Out Bond 2	SGI Transatlantic VT Fix Dividend 50 Index	09-May-25	11-May-26	9.00%

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BCP Target Risk S&P/Euro Stoxx Kick-Out Bond	S&P Transatlantic VT Fix Dividend 50 Index	21-Mar-25	22-Jun-26	11.25%
BCP Target Risk S&P/Euro Stoxx Kick-Out Bond 3	S&P Transatlantic VT Fix Dividend 50 Index 2	03-Jul-25	03-Jul-26	9.00%
BCP Dual-Index Kick-Out Bond 5	Euro Stoxx 50 Index and FTSE 100 Index	11-Jul-25	13-Jul-26	4.50%
BCP Morningstar Transatlantic Kick Out Bond 2	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 EUR	29-Jan-25	29-Jul-26	13.50%
BCP Global Technology & Communications Bond 2	Morningstar DM Transatlantic Tech & Comm Decrement 50 Point Series 2 GR EUR Index	20-Feb-25	20-Aug-26	18.00%
BCP Morningstar Transatlantic Kick-Out Bond 3	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 Point GR EUR Index	05-Sep-25	08-Sep-26	9.00%
Target Coupon Bond 8	S&P Transatlantic 100 ESG Select Equal Weight Risk Control 17% 50-Point Decrement Index (EUR) TR	22-Sep-23	22-Sep-26	18.00%

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