# BCP Kick-Out Bonds

*Performance Summary | 31st OCTOBER 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 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 | 6.80% | 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 | -12.86% | 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 | 8.38% | 0.00% | 9.00% | 9.00% | Quarterly | 19-Dec-35 | **9.00%** |
| BCP European Defensive ESG Bond 5 | Quadrant Europe Fund | 14-Apr-22 | 14-Jan-27 | -12.34% | 0.00% | 10.00% | 47.50% | Quarterly | 28-Apr-32 | **0.00%** |
| 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 | 5.98% | 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 | 3.63% | 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 | 2.41% | 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 | -3.11% | 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 Cummulative Coupon is only payable if the Index Performance is above the Kick Out Hurdle at the next Observation Date.

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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 | -1.65% | 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 | -0.12% | 0.00% | 6.00% | 9.00% | Semi-annual | 13-Mar-31 | **0.00%** |
| BCP Dual Index Target Return Bond 2 | Euro Stoxx 50 Index and the Swiss Market Index | 31-Aug-26 | 31-Aug-27 | -4.50% | 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 | 0.43% | 0.00% | 9.00% | 9.00% | Quarterly | 29-Sep-36 | **9.00%** |
| BCP Euro Stoxx 50 Target Return Bond 2 | Euro Stoxx 50 Index | 22-Apr-26 | 22-Oct-27 | 3.81% | 0.00% | 6.00% | 9.00% | Semi-annual | 07-May-31 | **9.00%** |
| BCP Dual Index Target Return Bond 3 | Euro Stoxx 50 Index and the Swiss Market Index | 23-Oct-26 | 25-Oct-27 | 1.04% | 0.00% | 8.00% | 8.00% | Quarterly | 30-Oct-31 | **8.00%** |
| BCP Euro Stoxx 50 Kick-Out Bond 2 | Euro Stoxx 50 Index | 04-Nov-25 | 04-Nov-27 | 8.32% | 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 18 | Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 Point GR EUR | 31-Oct-25 | 02-Nov-26 | 6.80% | -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 | 10.94% | -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 | 10.45% | -40.00% | -17.00% | 13-Dec-27 | 20-Dec-34 | 6.00% | 6.00% | **6.00%** |

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

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## BCP Target Coupon Bonds (continued)

| 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 19 | Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 Point Series 2 GR EUR | 12-Dec-25 | 14-Dec-26 | 8.38% | -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 | 38.76% | -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 | 5.55% | -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 | 14.37% | -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 | 3.63% | -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 | 21.88% | -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 | 2.41% | -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 | 18.26% | -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 | 18.31% | -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 | -1.65% | -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 | 21.77% | -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 | 17.27% | -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)

| 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 24 | Morningstar Europe Select 600 Target Volatility 17% Decrement 50 Point Series 2 GR EUR Index | 23-Sep-26 | 23-Sep-27 | 0.95% | -40.00% | -15.00% | 24-Sep-29 | 30-Sep-36 | 6.00% | 0.00% | **6.00%** |
| Target Coupon Bond 12 | S&P Transatlantic 100 Equal Weight Daily Risk Control 17% 50-Point Decrement Index (EUR) TR | 16-Oct-24 | 18-Oct-27 | 17.47% | -45.00% | -15.00% | 18-Oct-27 | 23-Oct-34 | 6.00% | 12.00% | **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 2 | Euronext CDP Environment World EW Decrement 5% Index | 17-Dec-19 | 24-Dec-26 | 42.08% | 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 | 111.76% | 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 | 75.90% | 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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## Matured Kick-Out Bonds (continued)

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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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|---|---|---|---|---|
| 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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| BOND NAME | UNDERLYING INDEX | START DATE | DATE MATURED | RETURN |
|---|---|---|---|---|
| BCP Target Risk S&P/Euro Stoxx Kick-Out Bond | SGI 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 | SGI 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%** |
| BCP Income Bond | Euronext CDP Environment World EW Decrement 5% Index | 30-Oct-19 | 30-Oct-26 | **22.05%** |

**Warning:** If you seek to realise your investment before the Final Maturity Date you may lose some, or all, of the money you invest. The amount you receive may be less than the initial investment.

**Warning:** The value of your investment may go down as well as up.

**Warning:** Past performance is not a reliable guide to future performance.

**Warning:** All the products mentioned in this report are capital at risk.

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