

BCP Kick-Out Bonds

Performance Summary | 31st August 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 3	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 Point GR EUR Index	05-Sep-25	08-Sep-26	19.70%	0.00%	9.00%	9.00%	Quarterly	12-Sep-35	9.00%
BCP European Defensive ESG Bond 5	Quadrant Europe Fund	14-Apr-22	14-Oct-26	-15.04%	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	9.01%	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	-15.54%	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	10.72%	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	8.17%	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	5.72%	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	4.47%	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	0.65%	0.00%	8.00%	8.00%	Semi-annual	07-Jul-31	8.00%

* 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 Kick Out Bonds (continued)

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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	0.33%	0.00%	9.00%	9.00%	Quarterly	07-Aug-36	9.00%
BCP Euro Stoxx 50 Target Return Bond	Euro Stoxx 50 Index	27-Feb-26	27-Aug-27	4.59%	0.00%	6.00%	9.00%	Semi-annual	13-Mar-31	9.00%
BCP Euro Stoxx 50 Target Return Bond 2	Euro Stoxx 50 Index	22-Apr-26	22-Oct-27	8.70%	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	13.43%	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 17	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 Point GR EUR	05-Sep-25	07-Sep-26	19.70%	-35.00%	-15.00%	05-Sep-28	12-Sep-35	6.00%	0.00%	6.00%
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	56.54%	-45.00%	-15.00%	22-Sep-26	29-Sep-33	6.00%	12.00%	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	16-Oct-26	17.41%	-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	9.01%	-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	2.88%	-20.00%	0.00%	19-Nov-26	03-Dec-31	5.00%	20.00%	5.00%

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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 13	Morningstar US 500 & Eurozone 50 Target Volatility 17% Decrement 50 Point GR EUR	13-Dec-24	14-Dec-26	12.73%	-40.00%	-17.00%	13-Dec-27	20-Dec-34	6.00%	6.00%	6.00%
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	10.72%	-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	43.19%	-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	7.82%	-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	16.73%	-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	5.72%	-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	24.51%	-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	4.47%	-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	18.20%	-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	20.86%	-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	0.33%	-40.00%	-15.00%	31-Jul-29	07-Aug-36	6.00%	0.00%	6.00%

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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	21.71%	-40.00%	-15.00%	30-Aug-27	06-Sep-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	Euronext CDP Environment World EW Decrement 5% Index	30-Oct-19	06-Nov-26	48.05%	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	43.71%	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	114.19%	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	77.92%	n/a	3.75%	-40.00%	21-Jun-27	22.50%

* The Income Hurdle is the minimum level Index growth required on an Observation Date for the Annual Coupon to be paid.
** 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%

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BCP ESG Defensive Kick-Out Bond 2	Euronext Euro 50 ESG EW Decrement 50 Points	28-Feb-19	08-Mar-21	20.00%
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 (Growth)	Euro iStoxx EWC 50 Index	30-Jun-17	30-Jun-21	32.00%
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 (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 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%

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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%
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%

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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%
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%

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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	S&P Transatlantic VT Fix Dividend 50 Index	09-May-25	11-May-26	9.00%
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%

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