



## BCP KICK-OUT BONDS SUMMARY | OCTOBER 2021

BCP BOND	UNDERLYING INDEX	STRIKE DATE	NEXT OBSERVATION	INDEX PERFORMANCE SINCE STRIKE (TO 30TH SEPTEMBER)	KICK OUT HURDLE	ANNUAL COUPON	CUMMULATIVE COUPON	OBSERVATION FREQUENCY	MATURITY DATE
BCP Transatlantic Defensive Kick-Out Bond 2	iStoxx Transatlantic 100 Equal Weight Decrement Index	04-Oct-19	04-Oct-21	15.90%	0.00%	8.0%	16.0%	Annual	11-Oct-29
BCP France Germany Kick-Out Bond	Euronext France Germany Leaders 50 EW Decrement 5% Index	10-Nov-17	10-Nov-21	2.40%	0.00%	8.0%	32.0%	Annual	17-Nov-23
BCP Global Artificial Intelligence (AI) Daily Kick-Out Bond	iSTOXX AI Global Artificial Intelligence 100 NR Decrement 5%	04-Dec-20	06-Dec-21	20.52%	0.00%	9.5%	9.5%	Daily	11-Dec-30
BCP Transatlantic Defensive Kick-Out Bond 3	iStoxx Transatlantic 100 Equal Weight Decrement Index	16-Dec-19	16-Dec-21	8.13%	-2.00%	7.0%	14.0%	Annual	24-Dec-29
BCP France Germany Kick-Out Bond 2	Euronext France Germany Leaders 50 EW Decrement 5% Index	19-Dec-17	20-Dec-21	1.79%	0.00%	8.0%	32.0%	Annual	27-Dec-23
BCP France Germany Kick-Out Bond 3	Euronext France Germany Leaders 50 EW Decrement 5% Index	28-Feb-18	28-Feb-22	6.22%	0.00%	8.0%	32.0%	Annual	06-Mar-24
BCP Global Artificial Intelligence (AI) Kick-Out Bond 2	iSTOXX AI Global Artificial Intelligence 100 NR Decrement 5%	26-Feb-21	28-Feb-22	14.14%	0.00%	8.5%	8.5%	Monthly	05-Mar-31
BCP Global Artificial Intelligence (AI) Kick-Out Bond 3	iSTOXX AI Global Artificial Intelligence 100 NR Decrement 5%	09-Apr-21	11-Apr-22	5.16%	0.00%	8.5%	8.5%	Quarterly	09-Apr-31
BCP Global Artificial Intelligence (AI) Kick-Out Bond 4	iSTOXX AI Global Artificial Intelligence 100 NR Decrement 5%	18-Jun-21	20-Jun-22	4.05%	0.00%	8.0%	8.0%	Quarterly	17-Jun-31
BCP European Defensive ESG Bond	Europe Evolution Fund	20-Aug-21	22-Aug-22	-7.38%	0.00%	9.0%	9.0%	Quarterly	03-Sep-31

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

**Warning: If you invest in this product you may lose some or all of the money you invest. Warning: If you cash in your investment before the Final Maturity Date, you may lose some or all of the money you invest. Warning: The value of your investment may go down as well as up. Warning: Past performance is not a reliable guide to future performance.**

MATURED BCP KICK-OUT BONDS	UNDERLYING INDEX	STRIKE DATE	DATE MATURED	RETURN
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 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 ESG Daily Kick-Out Bond 5	Euronext CDP Environment World EW Decrement 5%	25-Sep-20	27-Sep-21	10.0%

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

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