



BCP KICK-OUT BONDS

SUMMARY | SEPTEMBER 2021

| BCP BOND | UNDERLYING INDEX | START DATE | NEXT OBSERVATION | INDEX PERFORMANCE SINCE STRIKE (TO 1ST SEPTEMBER) | KICK OUT HURDLE | ANNUAL COUPON | CUMMULATIVE COUPON | OBSERVATION FREQUENCY | MATURITY DATE |
|---|--|------------|------------------|---|-----------------|---------------|--------------------|-----------------------|---------------|
| BCP Europe 100 Kick-Out Bond | iSTOXX Europe Origin 100 Equal Weight Decrement 5% Index | 07-Sep-18 | 07-Sep-21 | 12.49% | 0.00% | 9.0% | 27.0% | Annual | 16-Sep-24 |
| BCP Equity Index Kick-Out Bond 3 | "S&P Euro 50 Equal Weight Synthetic 5% Price Index" | 15-Sep-17 | 15-Sep-21 | 9.50% | 0.00% | 8.0% | 32.0% | Annual | 22-Sep-23 |
| BCP ESG Daily Kick-Out Bond 5 | Euronext CDP Environment World EW Decrement 5% | 25-Sep-20 | 27-Sep-21 | 38.64% | 0.00% | 10.0% | 10.0% | Daily | 02-Oct-30 |
| BCP Transatlantic Defensive Kick-Out Bond 2 | iStoxx Transatlantic 100 Equal Weight Decrement Index | 04-Oct-19 | 04-Oct-21 | 19.44% | 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 | 6.72% | 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 | 22.78% | 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 | 11.43% | -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 | 6.09% | 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 | 10.70% | 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 | 16.27% | 0.00% | 8.5% | 8.5% | Monthly | 05-Mar-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.

| BCP BOND | UNDERLYING INDEX | START DATE | NEXT OBSERVATION | INDEX PERFORMANCE SINCE STRIKE (TO 1ST SEPTEMBER) | KICK OUT HURDLE | ANNUAL COUPON | CUMMULATIVE COUPON | OBSERVATION FREQUENCY | MATURITY DATE |
|---|--|------------|------------------|---|-----------------|---------------|--------------------|-----------------------|---------------|
| BCP Global Artificial Intelligence (AI) Kick-Out Bond 3 | iSTOXX AI Global Artificial Intelligence 100 NR Decrement 5% | 09-Apr-21 | 11-Apr-22 | 7.13% | 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-22 | 20-Jun-22 | 6.00% | 0.00% | 8.0% | 8.0% | Quarterly | 17-Jun-31 |

| 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% |

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

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