



BCP KICK-OUT BONDS PERFORMANCE SUMMARY | FEBRUARY 2022

BCP BOND	UNDERLYING INDEX/FUND	STRIKE/INITIAL VALUATION DATE	NEXT OBSERVATION	OBSERVATION FREQUENCY	MATURITY DATE	INDEX/FUND PERFORMANCE SINCE STRIKE (TO 31ST JANUARY)	KICK OUT HURDLE*	ANNUAL COUPON	CUMULATIVE COUPON AT NEXT OBSERVATION DATE
BCP Global Artificial Intelligence (AI) Kick-Out Bond 2	iSTOXX AI Global Artificial Intelligence 100 NR Decrement 5%	26-Feb-21	28-Feb-22	Monthly	05-Mar-31	14.88%	0.00%	8.50%	8.50%
BCP France Germany Kick-Out Bond 3	Euronext France Germany Leaders 50 EW Decrement 5% Index	28-Feb-18	28-Feb-22	Annual	06-Mar-24	10.54%	0.00%	8.00%	32.00%
BCP Dual Index Kick-Out Bond 3	Euro Stoxx 50 Index and S&P 500 Index	12-Mar-21	14-Mar-22	Annual	19-Mar-26	12.75%	0.00%	4.50%	4.50%
BCP Global Artificial Intelligence (AI) Kick-Out Bond 3	iSTOXX AI Global Artificial Intelligence 100 NR Decrement 5%	09-Apr-21	11-Apr-22	Quarterly	18-Apr-31	5.85%	0.00%	8.50%	8.50%
BCP Global Artificial Intelligence (AI) Kick-Out Bond 4	iSTOXX AI Global Artificial Intelligence 100 NR Decrement 5%	18-Jun-21	20-Jun-22	Quarterly	25-Jun-31	4.73%	0.00%	8.00%	8.00%
BCP European Defensive ESG Kick-Out Bond	Europe Evolution Fund	20-Aug-21	22-Aug-22	Quarterly	03-Sep-31	-1.89%	0.00%	9.00%	9.00%
BCP European Defensive ESG Kick-Out Bond 2	Europe Evolution Fund	22-Oct-21	24-Apr-23	Quarterly	05-Nov-31	1.41%	0.00%	8.00%	12.00%
BCP Target Coupon Bond	Europe Evolution Fund	19-Nov-21	21-Nov-22	Annual	03-Dec-31	-4.93%	0.00%	5.00%	5.00%
BCP European Defensive ESG Kick-Out Bond 3	Europe Evolution Fund	16-Dec-21	16-Jun-23	Quarterly	02-Jan-32	-2.04%	0.00%	8.00%	12.00%

* The Kick Out Hurdle is the minimum level of Index/Fund growth required at the next Observation Date to trigger a kick-out.

MATURED BCP KICK-OUT BONDS	UNDERLYING INDEX/FUND	STRIKE/INITIAL VALUATION DATE	MATURITY DATE	RETURN
BCP Smart Stoxx Kick-Out Bond	Euro iStoxx EWC 50 Index	30-Sep-16	16-Oct-17	8.00%
BCP Smart Stoxx Kick-Out Bond 2	Euro iStoxx EWC 50 Index	14-Dec-16	02-Jan-18	8.00%

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/FUND	STRIKE/INITIAL VALUATION DATE	MATURITY DATE	RETURN
BCP Smart Stoxx Kick-Out Bond 3	Euro iStoxx EWC 50 Index	03-Mar-17	17-Mar-21	32.00%
BCP Equity Index Kick-Out Bond	Euro iStoxx EWC 50 Index	12-Apr-17	26-Apr-18	8.00%
BCP European Index Kick-Out Bond	Euro iStoxx EWC 50 Index	02-Jun-17	16-Jun-21	40.00%
BCP Equity Index Kick-Out Bond 2 - Defensive	Euro iStoxx EWC 50 Index	30-Jun-17	14-Jul-18	5.50%
BCP Equity Index Kick-Out Bond 2 - Growth	Euro iStoxx EWC 50 Index	30-Jun-17	14-Jul-21	32.00%
BCP Equity Index Kick-Out Bond 3	S&P Euro 50 Equal Weight Synthetic 5% Price Index	15-Sep-17	22-Sep-21	32.00%
BCP France Germany Kick-Out Bond	Euronext France Germany Leaders 50 EW Decrement 5% Index	10-Nov-17	17-Nov-21	32.00%
BCP France Germany Kick-Out Bond 2	Euronext France Germany Leaders 50 EW Decrement 5% Index	19-Dec-17	28-Dec-21	32.00%
BCP France Germany Kick-Out Bond 4	Euronext France Germany Leaders 50 EW Decrement 5% Index	27-Apr-18	04-May-21	30.00%
BCP France Germany Kick-Out Bond 5	Euronext France Germany Leaders 50 EW Decrement 5% Index	29-Jun-18	06-Jul-21	24.00%
BCP Europe 100 Kick-Out Bond	iSTOXX Europe Origin 100 Equal Weight Decrement 5% Index	07-Sep-18	14-Sep-21	27.00%
BCP Equity Index Kick-Out Bond 4	Euro iStoxx EWC 50 Index	31-Oct-18	14-Nov-19	9.00%
BCP ESG Defensive Kick-Out Bond	Euronext Euro 50 ESG EW Decrement 50 Index	21-Dec-18	02-Jan-20	8.00%
BCP ESG Defensive Kick-Out Bond 2	Euronext Euro 50 ESG EW Decrement 50 Index	28-Feb-19	08-Mar-21	20.00%
BCP ESG Defensive Kick-Out Bond 3	Euronext Euro 50 ESG EW Decrement 50 Index	26-Apr-19	04-May-21	16.00%
BCP ESG Defensive Kick-Out Bond 4	Euronext Euro 50 ESG EW Decrement 50 Index	26-Jun-19	05-Jul-21	16.00%
BCP Transatlantic Defensive Kick-Out Bond	iStoxx Transatlantic 100 Equal Weight Decrement Index	02-Aug-19	09-Aug-21	16.00%
BCP Transatlantic Defensive Kick-Out Bond 2	iStoxx Transatlantic 100 Equal Weight Decrement Index	04-Oct-19	11-Oct-21	16.00%
BCP Transatlantic Defensive Kick-Out Bond 3	iStoxx Transatlantic 100 Equal Weight Decrement Index	16-Dec-19	23-Dec-21	14.00%
BCP ESG Daily Kick-Out Bond	Euronext Euro 50 ESG EW Decrement 50 Index	19-Mar-20	06-Apr-21	6.00%
BCP ESG Daily Kick-Out Bond 2	Euronext Euro 50 ESG EW Decrement 50 Index	07-May-20	21-May-21	6.00%
BCP ESG Daily Kick-Out Bond 3	Euronext Euro 50 ESG EW Decrement 50 Index	30-Jun-20	14-Jul-21	10.00%
BCP ESG Daily Kick-Out Bond 4	Euronext CDP Environment World EW Decrement 5% Index	31-Jul-20	09-Aug-21	10.00%
BCP ESG Daily Kick-Out Bond 5	Euronext CDP Environment World EW Decrement 5% Index	25-Sep-20	04-Oct-21	10.00%
BCP Dual Index Kick-Out Bond	Euro Stoxx 50 Index and S&P 500 Index	14-Oct-20	21-Oct-21	5.50%
BCP Dual Index Kick-Out Bond 2	Euro Stoxx 50 Index and S&P 500 Index	02-Nov-20	09-Nov-21	6.50%
BCP Global Artificial Intelligence (AI) Daily Kick-Out Bond	iSTOXX AI Global Artificial Intelligence 100 NR Decrement 5%	04-Dec-20	13-Dec-21	9.50%

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

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