

## Product List | Week commencing 3 August 2020



Kick Out/Growth	Potential gross return on investment Frequency   % of Opening Level	Counterparty	Capital Protection Barrier	SRI*	Close Date	Term (Years)
UK Kick Out Plan August 2020	8% for each year Annually   100% for each	Barclays Bank plc	65% European	5	26 Aug	8
FTSE® Kick Out Plan August 2020	9.25% for each year Annually   100% for each	Credit Agricole	65% European	5	24 Aug	8
UK Defensive Kick Out Plan August 2020	7% for each year Annually   105%, 100%, 100%, 95%, 90%, 85%, 80%	Barclays Bank plc	65% European	5	26 Aug	7
FTSE® Semi-Annual Kick Out Plan August 2020	6% for each half year Semi-annually   110% for each	Credit Agricole	65% European	5	24 Aug	8
Income	Potential gross return on investment Frequency   % of Opening Level	Counterparty	Capital Protection Barrier	SRI*	Close Date	Term (Years)
FTSE® Quarterly Contingent Income Plan August 2020	1.525% for each quarter Quarterly   80%	Barclays Bank plc	65% European	5	26 Aug	10

\*Summary Risk Indicator

**This information is for financial advisers only and should not be presented to, or relied upon by, private investors.**

**Important information: This information should be read in conjunction with the relevant Brochures and where appropriate, Key Information Documents (KIDs), which contain detailed information about each Plan and their risks and potential benefits. Information contained in this document does not constitute tax, legal or investment advice.**

## Investment Return

If the Closing Level of the Index on any Measurement Date before the Final Measurement Date is at least equal to its Opening Level the Plan will kick out, i.e. mature early, and make a gross investment return of 8% of the money you invest for each year that the Plan has been in force. The first Measurement Date will be on 31 August 2021, one year after the Start Date.

If the Plan has not matured early, and the Closing Level of the Index on the Final Measurement Date (the 'Final Level') is at least equal to its Opening Level, the Plan will provide an investment return at the Maturity Date equal to 64% of the money you invest. If the Final Level of the Index is below its Opening Level, no investment return will be payable at the Maturity Date.

## Repayment of Capital

You will lose money if the Final Level of the Index is below 65% of its Opening Level. The amount of your money that you would lose will be the percentage by which the Final Level of the Index is below its Opening Level. In extreme circumstances you could lose all of your money. If the Final Level of the Index is at least equal to 65% of its Opening Level you will get back the amount you invested.

## Product Summary

<b>ISIN</b>	XS2149636800
<b>Issuer</b>	Barclays Bank plc (the 'Counterparty')
<b>Issuer Credit Ratings (Fitch, Moody's, S&amp;P)</b>	A+, A1, A
<b>Underlying(s)</b>	FTSE 100 Index
<b>Start Date</b>	28 August 2020
<b>Term</b>	Max 8 yrs 3wks
<b>Capital Protection</b>	65% European
<b>Tax Treatment</b>	Capital Gains Tax

## Historical Simulation

We have simulated the product based on the actual historical price evolution for the underlying asset(s). Changing economic conditions, however, may not have allowed for this structure to exist at all in the past. **This simulation is not a reliable indicator of future performance and should not be used to assess the future returns or risks associated with this structure.**

Number of 8 year cycles tested	7447
Sampling period	30/12/1983 to 16/07/2020
Maturity scenario	Frequency
Incurred capital loss	0.08%
Initial capital returned only	2.22%
Matured early at the end of year 1 with investment return	72.59%
Matured early at the end of year 2 with investment return	10.30%
Matured early at the end of year 3 with investment return	2.36%
Matured early at the end of year 4 with investment return	3.34%
Matured early at the end of year 5 with investment return	2.03%
Matured early at the end of year 6 with investment return	3.32%
Matured early at the end of year 7 with investment return	3.05%
Matured at the end of year 8 with investment return	0.71%

Meteor Research Department, 16 July 2020

## Risk and Target Market

<b>Primary client type</b>	Retail clients
<b>Primary distribution strategy</b>	Advised
<b>Investor knowledge and experience</b>	Informed or Advanced
<b>Financial situation</b>	Willing and able to bear total loss of capital
<b>Summary Risk Indicator</b>	5
<b>Time horizon</b>	Long term (5+ years)
<b>Investment objective</b>	Growth

## Investment Return

If the Closing Level of the Index on any Measurement Date before the Final Measurement Date is at least equal to its Opening Level the Plan will kick out, i.e. mature early, and make a gross investment return of 9.25% of the money you invest for each year that the Plan has been in force. The first Measurement Date will be on 26 August 2021, one year after the Start Date.

If the Plan has not matured early, and the Closing Level of the Index on the Final Measurement Date (the 'Final Level') is at least equal to its Opening Level, the Plan will provide an investment return at the Maturity Date equal to 74% of the money you invest. If the Final Level of the Index is below its Opening Level, no investment return will be payable at the Maturity Date.

## Repayment of Capital

You will lose money if the Final Level of the Index is below 65% of its Opening Level. The amount of your money that you would lose will be the percentage by which the Final Level of the Index is below its Opening Level. In extreme circumstances you could lose all of your money. If the Final Level of the Index is at least equal to 65% of its Opening Level you will get back the amount you invested.

## Product Summary

<b>ISIN</b>	XS2053790882
<b>Issuer</b>	Credit Agricole CIB Financial Solutions
<b>Counterparty</b>	Credit Agricole Corporate & Investment Bank (Credit Agricole CIB) (the 'Guarantor')
<b>Issuer Credit Ratings (Fitch, Moody's, S&amp;P)</b>	AA-, Aa3, A+
<b>Underlying(s)</b>	FTSE 100 Index
<b>Start Date</b>	26 August 2020
<b>Term</b>	Max 8yrs 3wks
<b>Capital Protection</b>	65% European
<b>Tax Treatment</b>	Capital Gains Tax

## Historical Simulation

We have simulated the product based on the actual historical price evolution for the underlying asset(s). Changing economic conditions, however, may not have allowed for this structure to exist at all in the past. **This simulation is not a reliable indicator of future performance and should not be used to assess the future returns or risks associated with this structure.**

Number of 8 year cycles tested	7447
Sampling period	30/12/1983 to 16/07/2020
Maturity scenario	Frequency
Incurred capital loss	0.08%
Initial capital returned only	2.22%
Matured early at the end of year 1 with investment return	72.59%
Matured early at the end of year 2 with investment return	10.30%
Matured early at the end of year 3 with investment return	2.36%
Matured early at the end of year 4 with investment return	3.34%
Matured early at the end of year 5 with investment return	2.03%
Matured early at the end of year 6 with investment return	3.32%
Matured early at the end of year 7 with investment return	3.05%
Matured at the end of year 8 with investment return	0.71%

Meteor Research Department, 16 July 2020

## Risk and Target Market

<b>Primary client type</b>	Retail clients
<b>Primary distribution strategy</b>	Advised only
<b>Investor knowledge and experience</b>	Advanced
<b>Financial situation</b>	Willing and able to bear total loss of capital
<b>Summary Risk Indicator</b>	5
<b>Time horizon</b>	Long term (5+ years)
<b>Investment objective</b>	Growth



## Investment Return

If the Closing Level of the Index on any Measurement Date before the Final Measurement Date is at least equal to its Reference Level the Plan will kick out, i.e. mature early, and make a gross investment return of 7% of the money you invest for each year that the Plan has been in force. The first Measurement Date will be on 31 August 2021, one year after the Start Date.

If the Plan has not matured early, and the Closing Level of the Index on the Final Measurement Date (the 'Final Level') is at least equal to its Reference Level, the Plan will provide an investment return at the Maturity Date equal to 49% of the money you invest. If the Final Level of the Index is below its Reference Level, no investment return will be payable at the Maturity Date.

The Reference Levels are as follows: Measurement Date 1: 105%, Measurement Date 2: 100%, Measurement Date 3: 100%, Measurement Date 4: 95%, Measurement Date 5: 90%, Measurement Date 6: 85% and Measurement Date 7: 80%

## Repayment of Capital

You will lose money if the Final Level of the Index is below 65% of its Opening Level. The amount of your money that you would lose will be the percentage by which the Final Level of the Index is below its Opening Level. In extreme circumstances you could lose all of your money. If the Final Level of the Index is at least equal to 65% of its Opening Level you will get back the amount you invested.

## Product Summary

ISIN	XS2149636719
Issuer	Barclays Bank plc (the 'Counterparty')
Issuer Credit Ratings (Fitch, Moody's, S&P)	A+, A1, A
Underlying(s)	FTSE 100 Index
Start Date	28 August 2020
Term	Max 7 yrs 3wks
Capital Protection	65% European
Tax Treatment	Capital Gains Tax

## Historical Simulation

We have simulated the product based on the actual historical price evolution for the underlying asset(s). Changing economic conditions, however, may not have allowed for this structure to exist at all in the past. **This simulation is not a reliable indicator of future performance and should not be used to assess the future returns or risks associated with this structure.**

Number of 7 year cycles tested	7708
Sampling period	30/12/1983 to 16/07/2020
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	0.00%
Matured early at the end of year 1 with investment return	65.15%
Matured early at the end of year 2 with investment return	16.17%
Matured early at the end of year 3 with investment return	2.43%
Matured early at the end of year 4 with investment return	4.46%
Matured early at the end of year 5 with investment return	4.24%
Matured early at the end of year 6 with investment return	5.70%
Matured at the end of year 7 with investment return	1.86%

Meteor Research Department, 16 July 2020

## Risk and Target Market

Primary client type	Retail clients
Primary distribution strategy	Advised
Investor knowledge and experience	Informed or Advanced
Financial situation	Willing and able to bear total loss of capital
Summary Risk Indicator	5
Time horizon	Long term (5+ years)
Investment objective	Growth



## Investment Return

If the Closing Level of the Index on any Measurement Date before the Final Measurement Date is 10% or more above its Opening Level the Plan will kick out, i.e. mature early, and make a gross investment return of 6% of the money you invest for each half year that the Plan has been in force. The first Measurement Date will be on 26 August 2021, one year after the Start Date.

If the Plan has not matured early, and the Closing Level of the Index on the Final Measurement Date (the 'Final Level') is 10% or more above its Opening Level, the Plan will provide an investment return at the Maturity Date equal to 96% of the money you invest. If the Final Level of the Index is not 10% or more above its Opening Level, no investment return will be payable from the Plan.

## Repayment of Capital

You will lose money if the Final Level of the Index is below 65% of its Opening Level. The amount of your money that you would lose will be the percentage by which the Final Level of the Index is below its Opening Level. In extreme circumstances you could lose all of your money. If the Final Level of the Index is at least equal to 65% of its Opening Level you will get back the amount you invested.

## Product Summary

<b>ISIN</b>	XS2053790700
<b>Issuer</b>	Credit Agricole CIB Financial Solutions
<b>Counterparty</b>	Credit Agricole Corporate & Investment Bank (Credit Agricole CIB) (the 'Guarantor')
<b>Counterparty Credit Ratings (Fitch, Moody's, S&amp;P)</b>	AA-, Aa3, A+
<b>Underlying(s)</b>	FTSE 100 Index
<b>Start Date</b>	26 August 2020
<b>Term</b>	Max 8yrs 3wks
<b>Capital Protection</b>	65% European
<b>Tax Treatment</b>	Capital Gains Tax

## Historical Simulation

We have simulated the product based on the actual historical price evolution for the underlying asset(s). Changing economic conditions, however, may not have allowed for this structure to exist at all in the past. **This simulation is not a reliable indicator of future performance and should not be used to assess the future returns or risks associated with this structure.**

Number of 8 year cycles tested	7447
Sampling period	30/12/1983 to 16/07/2020
Incurred capital loss	0.36%
Initial capital returned only	11.23%

Maturity scenario	Frequency	Maturity scenario	Frequency
Matured early at the end of year 1 with investment return	49.17%	Matured early at the end of year 5 with investment return	1.09%
Matured early at the end of year 1.5 with investment return	13.48%	Matured early at the end of year 5.5 with investment return	1.61%
Matured early at the end of year 2 with investment return	7.56%	Matured early at the end of year 6 with investment return	1.18%
Matured early at the end of year 2.5 with investment return	4.58%	Matured early at the end of year 6.5 with investment return	0.48%
Matured early at the end of year 3 with investment return	2.28%	Matured early at the end of year 7 with investment return	0.60%
Matured early at the end of year 3.5 with investment return	0.89%	Matured early at the end of year 7.5 with investment return	1.32%
Matured early at the end of year 4 with investment return	2.67%	Matured at the end of year 8 with investment return	0.36%
Matured early at the end of year 4.5 with investment return	1.13%		

**Meteor Research Department, 16 July 2020**

## Risk and Target Market

<b>Primary client type</b>	Retail clients
<b>Primary distribution strategy</b>	Advised Only
<b>Investor knowledge and experience</b>	Advanced
<b>Financial situation</b>	Willing and able to bear total loss of capital
<b>Summary Risk Indicator</b>	5
<b>Time horizon</b>	Long term (5+ years)
<b>Investment objective</b>	Growth

## Income

If the Closing Level of the Index on any Quarterly Measurement Date is at least equal to 80% of its Opening Level, the Plan will pay a gross income of 1.525% for that quarter. No income will be payable for a quarter if the Closing Level of the Index is below 80% of its Opening Level on the Quarterly Measurement Date.

The first Quarterly Measurement Date will be on 30 November 2020, one quarter after the Start Date. Thereafter, the performance of the Index will be measured quarterly. If the kick-out condition is met (see below), income will be paid in respect of that quarter and the Plan will mature early. No further income payments will then be payable.

## Kick-out Condition

From year 2, the Plan will kick-out, i.e. mature early, if the Closing Level of the Index is at least 5% above its Opening Level on any Quarterly Measurement Date. In this event you would receive a full return of your money, as well as the income due for that quarter. The first Quarterly Measurement Date on which an early maturity could be triggered will be on 30 August 2022, two years after the Start Date.

## Repayment of Capital

You will lose money if the Final Level of the Index is below 65% of its Opening Level. The amount of your money that you would lose will be the percentage by which the Final Level of the Index is below its Opening Level. In extreme circumstances you could lose all of your money. If the Final Level of the Index is at least equal to 65% of its Opening Level you will get back the amount you invested.

## Product Summary

<b>ISIN</b>	XS2149646940
<b>Issuer</b>	Barclays Bank plc (the 'Counterparty')
<b>Issuer Credit Ratings (Fitch, Moody's, S&amp;P)</b>	A+, A1, A
<b>Underlying(s)</b>	FTSE 100 Index
<b>Start Date</b>	28 August 2020
<b>Term</b>	Up to 10yrs 3wks
<b>Capital Protection</b>	65% European
<b>Tax Treatment</b>	Income Tax

## Historical Simulation

We have simulated the product based on the actual historical price evolution for the underlying asset(s). Changing economic conditions, however, may not have allowed for this structure to exist at all in the past.

**This simulation is not a reliable indicator of future performance and should not be used to assess the future returns or risks associated with this structure.**

Number of 10 year cycles tested	6927
Sampling period	30/12/1983 to 20/07/2020
Maturity scenario	Frequency
Breached European Barrier	0.49%
Matured in the 8th period	71.45%
Matured after the 8th period	28.55%
Average time to maturity (years)	3.08
Frequency of number of income payments paid	Frequency
Less than 8 income payments paid	1.60%
8 income payments paid	71.42%
More than 8 income payments paid	26.98%
Maximum number of income payments	33
Average number of income payments	10.41

Meteor Research Department, 20 July 2020

## Risk and Target Market

<b>Primary client type</b>	Retail clients
<b>Primary distribution strategy</b>	Advised
<b>Investor knowledge and experience</b>	Informed or Advanced
<b>Financial situation</b>	Willing and able to bear total loss of capital
<b>Summary Risk Indicator</b>	5
<b>Time horizon</b>	Long term (5+ years)
<b>Investment objective</b>	Income

## Default Risk Metrics

Below are default metrics taken from Bloomberg as of 30 July 2020. The table below shows the Bloomberg default risk classification of the relevant counterparties in our current product range. We also show relevant credit ratings of the counterparties from Fitch, Moody's and S&P.

	Fitch Credit Rating	Moody's Credit Rating	S&P Credit Rating	Bloomberg Default Rating
Barclays Bank plc	A+	A1	A	IG7 Investment Grade
Credit Agricole Corporate & Investment Bank	AA-	Aa3	A+	IG8 Investment Grade

## Available through



## Important information

- ▶ Our Product List details the main specifications of our current product range.
- ▶ The plan summaries show any relevant kick out levels, capital protection barriers and potential return levels. All potential returns are quoted gross.
- ▶ This information is for financial advisers only and should not be presented to, or relied up by, private investors.
- ▶ Simulated/forecast performance is not a reliable indicator of potential future performance.
- ▶ The figures quoted in this document are for illustrative purposes only.
- ▶ The information provided does not constitute investment, legal or tax advice and is provided as guidance only.
- ▶ Reference Levels are a percentage of the Index/Indices Opening Level/Levels.

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