Product List | Week commencing 5 October 2020

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Kick Out/Growth	Potential gross return on investment Frequency | % of Opening Level	Counterparty	Capital Protection Barrier	SRI*	Close Date	Term (Years)
FTSE® Step Down Kick Out Plan October 2020	6.25% for each year Annually | 105%, 100%, 100%, 95%, 95%, 90%, 85%	Credit Agricole	65% European	5	13 Oct	7
FTSE®/STOXX Step Down Kick Out Plan October 2020	7.25% for each year Annually | 105%, 100%, 100%, 95%, 95%, 90%, 85%	Credit Agricole	65% European	5	13 Oct	7
FTSE® Daily Kick Out Plan October 2020	7% for each year, from year 1 Accrues Daily | 100% on each Business Day	Goldman Sachs	65% European	5	28 Oct	7
Income	**Potential gross return on investment Frequency | % of Opening Level**	**Counterparty**	**Capital Protection Barrier**	**SRI***	**Close Date**	**Term (Years)**
FTSE® Quarterly Contingent Income Plan October 2020 - Option 1	1.25% for each quarter Quarterly | 80%	Credit Agricole	65% European	4	28 Oct	10
FTSE® Quarterly Contingent Income Plan October 2020 - Option 2	1.45% for each quarter Quarterly | 85%	Credit Agricole	65% European	4	28 Oct	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 Reference Level the Plan will kick out, i.e. mature early, and make a gross investment return of 6.25% of the money you invest for each year that the Plan has been in force. The first Measurement Date will be on 15 October 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 43.75% 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: 95%, Measurement Date 6: 90% and Measurement Date 7: 85%

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	XS2053798356
Issuer	Credit Agricole CIB Financial Solutions
Counterparty	Credit Agricole Corporate & Investment Bank (Credit Agricole CIB) (the 'Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	AA-, Aa3, A+
Underlying(s)	FTSE 100 Index
Start Date	15 October 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	7743
Sampling period	30/12/1983 to 03/09/2020
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	64.97%
Matured early at the end of year 2 with investment return	16.31%
Matured early at the end of year 3 with investment return	2.53%
Matured early at the end of year 4 with investment return	4.44%
Matured early at the end of year 5 with investment return	2.20%
Matured early at the end of year 6 with investment return	6.36%
Matured at the end of year 7 with investment return	3.19%

Meteor Research Department, 3 September 2020

Risk and Target Market

Primary client type	Retail clients
Primary distribution strategy	Advised only
Investor knowledge and experience	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

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

Investment Return

If the Closing Levels of both Indices on any Measurement Date before the Final Measurement Date are at least equal to their respective Reference Levels, the Plan will kick out, i.e. mature early, and make a gross investment return of 7.25% of the money you invest for each year that the Plan has been in force. The first Measurement Date will be on 15 October 2021, one year after the Start Date.

If the Plan has not matured early, and the Closing Levels of both Indices on the Final Measurement Date (the 'Final Levels') are at least equal to their respective Reference Levels, the Plan will provide an investment return at the Maturity Date equal to 50.75% of the money you invested. If the Final Level of one or both Indices 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: 95%, Measurement Date 6: 90% and Measurement Date 7: 85%

Repayment of Capital

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

Product Summary

ISIN	XS2053798273
Issuer	Credit Agricole CIB Financial Solutions
Counterparty	Credit Agricole Corporate & Investment Bank (Credit Agricole CIB) (the 'Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	AA-, Aa3, A+
Underlying(s)	FTSE 100 Index and EURO STOXX 50 Index
Start Date	15 October 2020
Term	Max 7yrs 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	6960
Sampling period	30/12/1986 to 03/09/2020
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	6.77%
Matured early at the end of year 1 with investment return	53.65%
Matured early at the end of year 2 with investment return	15.26%
Matured early at the end of year 3 with investment return	6.64%
Matured early at the end of year 4 with investment return	7.53%
Matured early at the end of year 5 with investment return	0.91%
Matured early at the end of year 6 with investment return	3.02%
Matured at the end of year 7 with investment return	6.24%

Meteor Research Department, 3 September 2020

Risk and Target Market

Primary client type	Retail clients
Primary distribution strategy	Advised only
Investor knowledge and experience	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

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

Investment Return

If the Closing Level of the Index on 1 November 2021 or any subsequent Business Day 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 based on how long the Plan has been in force.

The investment return will equal the number of days since the Start Date divided by 365 and multiplied by 7%.

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 49% 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

An investor will lose money if the Final Level of the Index is below 65% of its Opening Level and the amount of their money that they would lose will be the percentage by which the Final Level of the Index is below its Opening Level. In extreme circumstances they could lose all of their money. If the Final Level of the Index is at least equal to 65% of its Opening Level an investor will get back the amount they invested.

Product Summary

ISIN	XS2230742608
Issuer	Goldman, Sachs & Co. Wertpapier GmbH, Frankfurt, Germany
Counterparty	The Goldman Sachs Group, Inc., Delaware, USA (the 'Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	A, A3, BBB+
Underlying(s)	FTSE 100 Index
Start Date	30 October 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	7755
Sampling period	30/12/1983 to 21/09/2020
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	1.10%
Matured early during year 2 with investment return	86.47%
Matured early during year 3 with investment return	2.13%
Matured early during year 4 with investment return	2.57%
Matured early during year 5 with investment return	1.79%
Matured early during year 6 with investment return	3.49%
Matured at the end of year 7 with investment return	2.45%

Meteor Research Department, 22 September 2020

Risk and Target Market

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

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

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 1.25% 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 1 February 2021, three months 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 1, 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 1 November 2021, one year 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

ISIN	XS2149701638
Issuer	Credit Agricole CIB Financial Solutions
Counterparty	Credit Agricole Corporate & Investment Bank (Credit Agricole CIB) (the 'Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	AA-, Aa3, A+
Underlying(s)	FTSE 100 Index
Start Date	30 October 2020
Term	Up to 10yrs 3wks
Capital Protection	65% European
Tax Treatment	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	6971
Sampling period	30/12/1983 to 17/09/2020
Maturity scenario	Frequency
Breached European Barrier	0.49%
Matured in the 4th period	65.89%
Matured after the 4th period	34.11%
Average time to maturity (years)	2.15
Frequency of number of income payments paid	Frequency
Less than 4 income payments paid	0.29%
4 income payments paid	66%
More than 4 income payments paid	33.71%
Maximum number of income payments	33
Average number of income payments	6.91

Meteor Research Department, 17 September 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	4
Time horizon	Long term (5+ years)
Investment objective	Income

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

Income

If the Closing Level of the Index on any Quarterly Measurement Date is at least equal to 85% of its Opening Level, the Plan will pay a gross income of 1.45% for that quarter. No income will be payable for a quarter if the Closing Level of the Index is below 85% of its Opening Level on the Quarterly Measurement Date.

The first Quarterly Measurement Date will be on 1 February 2021, three months 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 1, 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 1 November 2021, one year 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

ISIN	XS2149701711
Issuer	Credit Agricole CIB Financial Solutions
Counterparty	Credit Agricole Corporate & Investment Bank (Credit Agricole CIB) (the 'Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	AA-, Aa3, A+
Underlying(s)	FTSE 100 Index
Start Date	30 October 2020
Term	Up to 10yrs 3wks
Capital Protection	65% European
Tax Treatment	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	6971
Sampling period	30/12/1983 to 17/09/2020
Maturity scenario	Frequency
Breached European Barrier	0.49%
Matured in the 4th period	65.89%
Matured after the 4th period	34.11%
Average time to maturity (years)	2.15
Frequency of number of income payments paid	Frequency
Less than 4 income payments paid	1.12%
4 income payments paid	66.03%
More than 4 income payments paid	32.85%
Maximum number of income payments	28
Average number of income payments	6.24

Meteor Research Department, 17 September 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	4
Time horizon	Long term (5+ years)
Investment objective	Income

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Default Risk Metrics

Below are default metrics taken from Bloomberg as of 18 September 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
Credit Agricole Corporate & Investment Bank	AA-	Aa3	A+	IG8 Investment Grade
HSBC Bank PLC	AA-	Aa3	A+	IG9 Investment Grade

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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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M01423_1 October 2020