

Product List | Week commencing 12 April 2021

Kick Out/Growth	Potential gross return on investment Frequency % of Opening Level	Counterparty	Capital Protection Barrier	SRI*	Close Date	Term (Years)
FTSE® Kick Out Plan May 2021 - Option 1	8% for each year Annually 100% for each	BNP Paribas	65% European	4	30 Apr	6
FTSE® Kick Out Plan May 2021 - Option 2	7.50% for each year Annually 100% for each	BNP Paribas	60% European	4	30 Apr	6
FTSE® Step Down Kick Out Plan April 2021	6.50% for each year Annually 105%, 100%, 100%, 95%, 95%, 95%, 90%, 85%	Credit Agricole	65% European	5	14 Apr	8
FTSE® Step Down Kick Out Plan May 2021 - Option 1	6% for each year, from year 2 Annually 100%, 100%, 95%, 90%, 85%	BNP Paribas	65% European	4	6 May	6
FTSE® Step Down Kick Out Plan May 2021 - Option 2	5.75% for each year, from year 2 Annually 100%, 100%, 95%, 90%, 85%	BNP Paribas	60% European	4	6 May	6
FTSE® Daily Kick Out Plan (Y2 50) May 2021	5.75% for each year, from year 2 Daily 100% for each	BNP Paribas	50% European	5	29 Apr	8
FTSE®/STOXX Step Down Kick Out Plan April 2021	7% for each year Annually 105%, 100%, 100%, 100%, 95%, 90%, 85%	Credit Agricole	65% European	5	27 Apr	7
FTSE®/S&P Super Step Down Kick Out Plan April 2021	5% for each year, from year 2 Annually 100%, 100%, 95%, 85%, 75%, 65%	Credit Agricole	65% European	5	26 Apr	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 April 2021 - Option 1	1.375% for each quarter Quarterly 80%	BNP Paribas	65% European	4	28 Apr	8
FTSE® Quarterly Contingent Income Plan April 2021 - Option 2	1.50% for each quarter Quarterly 85%	BNP Paribas	65% European	4	28 Apr	8

*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 5 May 2022, 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 48% 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

ISIN	XS2266408355
Issuer	BNP Paribas Issuance B.V., a subsidiary of BNP Paribas
Counterparty	BNP Paribas Issuance B.V. in its capacity as the Issuer and BNP Paribas ('the Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	AA-, Aa3, A+
Underlying(s)	FTSE 100 Index
Start Date	5 May 2021
Term	Max 6 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 6 year cycles tested	8148
Sampling period	30/12/1983 to 24/03/2021
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	5.54%
Matured early at the end of year 1 with investment return	71.96%
Matured early at the end of year 2 with investment return	11.17%
Matured early at the end of year 3 with investment return	3.39%
Matured early at the end of year 4 with investment return	3.07%
Matured early at the end of year 5 with investment return	1.85%
Matured at the end of year 6 with investment return	3.03%

Meteor Research Department, 24 March 2021

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	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 7.50% of the money you invest for each year that the Plan has been in force. The first Measurement Date will be on 5 May 2022, 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 45% 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 60% 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 60% of its Opening Level you will get back the amount you invested.

Product Summary

ISIN	XS2266408272
Issuer	BNP Paribas Issuance B.V., a subsidiary of BNP Paribas
Counterparty	BNP Paribas Issuance B.V. in its capacity as the Issuer and BNP Paribas ('the Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	AA-, Aa3, A+
Underlying(s)	FTSE 100 Index
Start Date	5 May 2021
Term	Max 6 yrs 3wks
Capital Protection	60% 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 6 year cycles tested	8148
Sampling period	30/12/1983 to 24/03/2021
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	5.54%
Matured early at the end of year 1 with investment return	71.96%
Matured early at the end of year 2 with investment return	11.17%
Matured early at the end of year 3 with investment return	3.39%
Matured early at the end of year 4 with investment return	3.07%
Matured early at the end of year 5 with investment return	1.85%
Matured at the end of year 6 with investment return	3.03%

Meteor Research Department, 24 March 2021

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	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 6.50% of the money you invest for each year that the Plan has been in force. The first Measurement Date will be on 14 April 2022, 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 52% 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: 95%, Measurement Date 7: 90% and Measurement Date 8: 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	XS2201348062
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	16 April 2021
Term	Max 8 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 8 year cycles tested	7609
Sampling period	30/12/1983 to 01/03/2021
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	0.01%
Matured early at the end of year 1 with investment return	65.50%
Matured early at the end of year 2 with investment return	15.57%
Matured early at the end of year 3 with investment return	2.46%
Matured early at the end of year 4 with investment return	4.52%
Matured early at the end of year 5 with investment return	2.23%
Matured early at the end of year 6 with investment return	4.69%
Matured early at the end of year 7 with investment return	4.60%
Matured at the end of year 8 with investment return	0.41%

Meteor Research Department, 1 March 2021

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

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% of the money you invest for each year that the Plan has been in force. The first Measurement Date will be on 10 May 2023, two years 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 36% 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: 100%, Measurement Date 2: 100%, Measurement Date 3: 95%, Measurement Date 4: 90% and Measurement Date 5: 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	XS2268675894
Issuer	BNP Paribas Issuance B.V., a subsidiary of BNP Paribas
Counterparty	BNP Paribas Issuance B.V. in its capacity as the Issuer and BNP Paribas ('the Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	AA-, Aa3, A+
Underlying(s)	FTSE 100 Index
Start Date	10 May 2021
Term	Max 6 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 6 year cycles tested	8154
Sampling period	30/12/1983 to 01/04/2021
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	2.06%
Matured early at the end of year 2 with investment return	76.89%
Matured early at the end of year 3 with investment return	5.68%
Matured early at the end of year 4 with investment return	4.59%
Matured early at the end of year 5 with investment return	4.70%
Matured at the end of year 6 with investment return	6.08%

Meteor Research Department, 1 April 2021

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	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 5.75% of the money you invest for each year that the Plan has been in force. The first Measurement Date will be on 10 May 2023, two years 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 34.50% 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: 100%, Measurement Date 2: 100%, Measurement Date 3: 95%, Measurement Date 4: 90% and Measurement Date 5: 85%

Repayment of Capital

You will lose money if the Final Level of the Index is below 60% 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 60% of its Opening Level you will get back the amount you invested.

Product Summary

ISIN	XS2268675548
Issuer	BNP Paribas Issuance B.V., a subsidiary of BNP Paribas
Counterparty	BNP Paribas Issuance B.V. in its capacity as the Issuer and BNP Paribas ('the Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	AA-, Aa3, A+
Underlying(s)	FTSE 100 Index
Start Date	10 May 2021
Term	Max 6 yrs 3wks
Capital Protection	60% 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 6 year cycles tested	8154
Sampling period	30/12/1983 to 01/04/2021
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	2.06%
Matured early at the end of year 2 with investment return	76.89%
Matured early at the end of year 3 with investment return	5.68%
Matured early at the end of year 4 with investment return	4.59%
Matured early at the end of year 5 with investment return	4.70%
Matured at the end of year 6 with investment return	6.08%

Meteor Research Department, 1 April 2021

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	Growth



Investment Return

If the Closing Level of the Index on 4 May 2023 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 5.75%.

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 46% of the money you invest. If the Final Level of the Index is not at least equal to 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 50% 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 50% of its Opening Level you will get back the amount you invested.

Product Summary

ISIN	XS2259888621
Issuer	BNP Paribas Issuance B.V., a subsidiary of BNP Paribas
Counterparty	BNP Paribas ('the Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	AA-, Aa3, A+
Underlying(s)	FTSE 100 Index
Start Date	4 May 2021
Term	Max 8 yrs 3wks
Capital Protection	50% 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 8 year cycles tested	7617
Sampling period	30/12/1983 to 11/03/2021
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	0.24%
Matured early during year 3 with investment return	83.26%
Matured early during year 4 with investment return	2.88%
Matured early during year 5 with investment return	2.74%
Matured early during year 6 with investment return	4.03%
Matured early during year 7 with investment return	3.99%
Matured at the end of year 8 with investment return	2.86%

Meteor Research Department, 11 March 2021

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 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% of the money you invest for each year that the Plan has been in force. The first Measurement Date will be on 29 April 2022, 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 49% 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: 100%, 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	XS2201354037
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 & EURO STOXX Index
Start Date	29 April 2021
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	7099
Sampling period	30/12/1986 to 17/03/2021
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	6.63%
Matured early at the end of year 1 with investment return	52.66%
Matured early at the end of year 2 with investment return	14.99%
Matured early at the end of year 3 with investment return	8.06%
Matured early at the end of year 4 with investment return	6.93%
Matured early at the end of year 5 with investment return	1.66%
Matured early at the end of year 6 with investment return	2.96%
Matured at the end of year 7 with investment return	6.11%

Meteor Research Department, 17 March 2021

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

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 5% of the money you invest for each year that the Plan has been in force. The first Measurement Date will be on 28 April 2022, two years 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 35% 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: 100%, Measurement Date 2: 100%, Measurement Date 3: 95%, Measurement Date 4: 85%, Measurement Date 5: 75% and Measurement Date 6: 65%.

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	XS2201356081
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 & S&P 500 Index
Start Date	28 April 2021
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	7890
Sampling period	30/12/1983 to 29/03/2021
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	0.00%
Matured early at the end of year 2 with investment return	76.87%
Matured early at the end of year 3 with investment return	4.16%
Matured early at the end of year 4 with investment return	4.68%
Matured early at the end of year 5 with investment return	7.91%
Matured early at the end of year 6 with investment return	6.27%
Matured at the end of year 7 with investment return	0.11%

Meteor Research Department, 29 March 2021

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



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 1.375% 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 July 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 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 2 May 2023, 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

ISIN	XS2259889272
Issuer	BNP Paribas Issuance B.V., a subsidiary of BNP Paribas
Counterparty	BNP Paribas ('the Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	AA-, Aa3, A+
Underlying(s)	FTSE 100 Index
Start Date	30 April 2021
Term	Up to 8yrs 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 8 year cycles tested	7617
Sampling period	30/12/1983 to 11/03/2021
Maturity scenario	Frequency
Breached European Barrier	0.11%
Matured in the 8th period	72.50%
Matured after the 8th period	27.50%
Average time to maturity (years)	2.90
Frequency of number of income payments paid	Frequency
Less than 8 income payments paid	1.46%
8 income payments paid	72.47%
More than 8 income payments paid	26.07%
Maximum number of income payments	27
Average number of income payments	10.02

Meteor Research Department, 11 March 2021

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	4
Time horizon	Long term (5+ years)
Investment objective	Income



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 1.50% 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 30 July 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 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 2 May 2023, 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

ISIN	XS2259888977
Issuer	BNP Paribas Issuance B.V., a subsidiary of BNP Paribas
Counterparty	BNP Paribas ('the Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	AA-, Aa3, A+
Underlying(s)	FTSE 100 Index
Start Date	30 April 2021
Term	Up to 8yrs 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 8 year cycles tested	7617
Sampling period	30/12/1983 to 11/03/2021
Maturity scenario	Frequency
Breached European Barrier	0.11%
Matured in the 8th period	72.50%
Matured after the 8th period	27.50%
Average time to maturity (years)	2.90
Frequency of number of income payments paid	Frequency
Less than 8 income payments paid	2.95%
8 income payments paid	72.60%
More than 8 income payments paid	24.45%
Maximum number of income payments	25
Average number of income payments	9.41

Meteor Research Department, 11 March 2021

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	4
Time horizon	Long term (5+ years)
Investment objective	Income

Default Risk Metrics

Below are default metrics taken from Bloomberg as of 9 April 2021. 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
BNP Paribas	AA-	Aa3	A+	IG10 Investment Grade
Goldman Sachs International	A+	A1	A+	IG10 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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