

Product List | Week commencing 20 March 2023



Product No.	Kick Out/Growth	Potential gross return on investment Frequency % of Opening Level	Counterparty	Capital Protection Barrier	SRI*	Close Date	Term (Years)
7085	FTSE® Kick Out Plan April 2023 (Citi) - Option 1	9.25% for each year, from year 2 Annually 100% for each	Citigroup Global Markets Limited (CGML)	65% European	5	31 Mar	6
7086	FTSE® Kick Out Plan April 2023 (Citi) - Option 2	9% for each year, from year 2 Annually 100% for each	Citigroup Global Markets Limited (CGML)	60% European	5	31 Mar	6
7143	FTSE® Kick Out Plan April 2023 (BNP) - Option 1	9.65% for each year, from year 2 Annually 100% for each	BNP Paribas	65% European	4	17 Apr	5
7144	FTSE® Kick Out Plan April 2023 (BNP) - Option 2	9.45% for each year, from year 2 Annually 100% for each	BNP Paribas	60% European	4	17 Apr	5
7145	FTSE® Kick Out 95 Plan April 2023 (BNP) - Option 1	8.65% for each year, from year 2 Annually 95% for each	BNP Paribas	65% European	4	17 Apr	5
7146	FTSE® Kick Out 95 Plan April 2023 (BNP) - Option 2	8.45% for each year, from year 2 Annually 95% for each	BNP Paribas	60% European	4	17 Apr	5
7089	FTSE® Step Down Kick Out Plan March 2023 (MS) - Option 1	8% for each year, from year 2 Annually 100%, 100%, 95%, 95%, 90%, 85%	Morgan Stanley & Co International plc	65% European	5	29 Mar	7
7090	FTSE® Step Down Kick Out Plan March 2023 (MS) - Option 2	7.75% for each year, from year 2 Annually 100%, 100%, 95%, 95%, 90%, 85%	Morgan Stanley & Co International plc	60% European	5	29 Mar	7
7115	FTSE® Step Down Kick Out Plan April 2023 (BNP) - Option 1	8.20% for each year, from year 2 Annually 100%, 95%, 90%, 85%	BNP Paribas	65% European	5	18 Apr	5
7116	FTSE® Step Down Kick Out Plan April 2023 (BNP) - Option 2	8% for each year, from year 2 Annually 100%, 95%, 90%, 85%	BNP Paribas	60% European	5	18 Apr	5
7118	FTSE® Defensive Kick Out Plan April 2023	8.65% for each year, from year 1 Annually 105%, 105%, 100%, 90%, 90%, 85%.	Credit Agricole (CIB)	65% European	5	13 Apr	6
7087	FTSE® Super Defensive Kick Out Plan April 2023 (Citi) - Option 1	7.50% for each year, from year 2 Annually 105%, 100%, 95%, 90%, 85%, 75%.	Citigroup Global Markets Limited (CGML)	65% European	5	30 Mar	7

****More products overleaf**

***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.

Product List | Week commencing 20 March 2023



Product No.	Kick Out/Growth	Potential gross return on investment Frequency % of Opening Level	Counterparty	Capital Protection Barrier	SRI*	Close Date	Term (Years)
7088	FTSE® Super Defensive Kick Out Plan April 2023 (Citi) - Option 2	7.35% for each year, from year 2 Annually 105%, 100%, 95%, 90%, 85%, 75%.	Citigroup Global Markets Limited (CGML)	60% European	5	30 Mar	7

7117	FTSE® Super Defensive Kick Out Plan April 2023 (BNP)	7% for each year, from year 2 Annually 100%, 90%, 80%, 65%	BNP Paribas	65% European	5	18 Apr	5
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Product No.	Income	Potential gross return on investment Frequency % of Opening Level	Counterparty	Capital Protection Barrier	SRI*	Close Date	Term (Years)
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7083	FTSE® Quarterly Conditional Income Plan March 2023 - Option 1	1.95% for each quarter Quarterly 85% for each	Citigroup Global Markets Limited (CGML)	65% European	4	24 Mar	9
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7084	FTSE® Quarterly Conditional Income Plan March 2023 - Option 2	1.70% for each quarter Quarterly 75% for each	Citigroup Global Markets Limited (CGML)	65% European	4	24 Mar	9
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7111	FTSE® Fixed Monthly Income Plan April 2023	0.50% for each month Monthly	Credit Agricole (CIB)	65% European	3	19 Apr	4
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Product No.	Deposit	Potential gross interest Frequency % of Opening Level	Deposit Taker	Capital Protection Barrier	SRI*	Close Date	Term (Years)
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7175	FTSE® 3Y Growth Deposit Plan April 2023 - Option 1	17% at end of term Final Level 90%	Royal Bank of Canada	Capital Protected	2	24 Apr	3
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7176	FTSE® 3Y Growth Deposit Plan April 2023 - Option 2	20.50% at end of term Final Level 100%	Royal Bank of Canada	Capital Protected	2	24 Apr	3
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7177	FTSE® 4Y Growth Deposit Plan April 2023 - Option 1	25% at end of term Final Level 90%	Royal Bank of Canada	Capital Protected	2	24 Apr	4
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7178	FTSE® 4Y Growth Deposit Plan April 2023 - Option 2	30% at end of term Final Level 100%	Royal Bank of Canada	Capital Protected	2	24 Apr	4
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*Summary Risk Indicator

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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 invested for each year that the Plan has been in force. The first Measurement Date will be on 4 April 2025, 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 Opening Level, the Plan will provide an investment return at the Maturity Date equal to 55.50% of the money invested. 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. The amount of 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 an investor 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 invested.

Product Summary

ISIN	XS2566008111
Issuer	Citigroup Global Markets Funding Luxembourg S.C.A.
Counterparty	Citigroup Global Markets Limited ('the Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	A+, A1, A+
Underlying(s)	FTSE 100 Index
Start Date	4 April 2023
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	8646
Sampling period	30/12/1983 to 17/02/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	8.35%
Matured early at the end of year 2 with investment return	77.54%
Matured early at the end of year 3 with investment return	6.03%
Matured early at the end of year 4 with investment return	2.89%
Matured early at the end of year 5 with investment return	2.22%
Matured at the end of year 6 with investment return	2.97%

Meteor Research Department, 17 February 2023

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 at least equal to its Opening Level the Plan will kick out, i.e. mature early, and make a gross investment return of 9% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 4 April 2025, 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 Opening Level, the Plan will provide an investment return at the Maturity Date equal to 54% of the money invested. 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 60% of its Opening Level. The amount of 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 an investor could lose all of their money. If the Final Level of the Index is at least equal to 60% of its Opening Level an investor will get back the amount invested.

Product Summary

ISIN	XS2566018268
Issuer	Citigroup Global Markets Funding Luxembourg S.C.A.
Counterparty	Citigroup Global Markets Limited ('the Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	A+, A1, A+
Underlying(s)	FTSE 100 Index
Start Date	4 April 2023
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	8646
Sampling period	30/12/1983 to 17/02/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	8.35%
Matured early at the end of year 2 with investment return	77.54%
Matured early at the end of year 3 with investment return	6.03%
Matured early at the end of year 4 with investment return	2.89%
Matured early at the end of year 5 with investment return	2.22%
Matured at the end of year 6 with investment return	2.97%

Meteor Research Department, 17 February 2023

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 at least equal to its Opening Level the Plan will kick out, i.e. mature early, and make a gross investment return of 9.65% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 22 April 2025, 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 Opening Level, the Plan will provide an investment return at the Maturity Date equal to 48.25% of the money invested. 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. The amount of 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 an investor 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 invested.

Product Summary

ISIN	XS2484661546
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	19 April 2023
Term	Max 5 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 5 year cycles tested	8910
Sampling period	30/12/1983 to 22/02/2023
Maturity scenario	Frequency
Incurred capital loss	0.02%
Initial capital returned only	12.08%
Matured early at the end of year 2 with investment return	76.18%
Matured early at the end of year 3 with investment return	5.87%
Matured early at the end of year 4 with investment return	2.85%
Matured at the end of year 5 with investment return	3.00%

Meteor Research Department, 22 February 2023

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	Medium term (3-5 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 9.45% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 22 April 2025, 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 Opening Level, the Plan will provide an investment return at the Maturity Date equal to 47.25% of the money invested. 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 60% of its Opening Level. The amount of 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 an investor could lose all of their money. If the Final Level of the Index is at least equal to 60% of its Opening Level an investor will get back the amount invested.

Product Summary

ISIN	XS2484661892
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	19 April 2023
Term	Max 5 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 5 year cycles tested	8910
Sampling period	30/12/1983 to 22/02/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	12.10%
Matured early at the end of year 2 with investment return	76.18%
Matured early at the end of year 3 with investment return	5.87%
Matured early at the end of year 4 with investment return	2.85%
Matured at the end of year 5 with investment return	3.00%

Meteor Research Department, 22 February 2023

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	Medium term (3-5 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 95% of its Opening Level the Plan will kick out, i.e. mature early, and make a gross investment return of 8.65% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 22 April 2025, 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 95% of its Opening Level, the Plan will provide an investment return at the Maturity Date equal to 43.25% of the money invested. 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. The amount of 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 an investor 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 invested.

Product Summary

ISIN	XS2484661629
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	19 April 2023
Term	Max 5 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 5 year cycles tested	8910
Sampling period	30/12/1983 to 22/02/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	9.17%
Matured early at the end of year 2 with investment return	82.12%
Matured early at the end of year 3 with investment return	4.28%
Matured early at the end of year 4 with investment return	2.73%
Matured at the end of year 5 with investment return	1.71%

Meteor Research Department, 22 February 2023

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	Medium term (3-5 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 95% of its Opening Level the Plan will kick out, i.e. mature early, and make a gross investment return of 8.45% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 22 April 2025, 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 95% of its Opening Level, the Plan will provide an investment return at the Maturity Date equal to 42.25% of the money invested. 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 60% of its Opening Level. The amount of 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 an investor could lose all of their money. If the Final Level of the Index is at least equal to 60% of its Opening Level an investor will get back the amount invested.

Product Summary

ISIN	XS2484661462
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	19 April 2023
Term	Max 5 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 5 year cycles tested	8910
Sampling period	30/12/1983 to 22/02/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	9.17%
Matured early at the end of year 2 with investment return	82.12%
Matured early at the end of year 3 with investment return	4.28%
Matured early at the end of year 4 with investment return	2.73%
Matured at the end of year 5 with investment return	1.71%

Meteor Research Department, 22 February 2023

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	Medium term (3-5 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 8% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 31 March 2025, 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 56% of the money invested. 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: 95%, Measurement Date 5: 90% and Measurement Date 7: 85%.

Repayment of Capital

An investor will lose money if the Final Level of the Index is below 65% of its Opening Level. The amount of 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 an investor 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 invested.

Product Summary

ISIN	XS2575306555
Issuer	Morgan Stanley & Co International plc
Issuer Credit Ratings (Fitch, Moody's, S&P)	NA, Aa3, A+
Underlying(s)	FTSE 100 Index
Start Date	31 March 2023
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	8384
Sampling period	30/12/1983 to 17/02/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	0.02%
Matured early at the end of year 2 with investment return	77.53%
Matured early at the end of year 3 with investment return	5.52%
Matured early at the end of year 4 with investment return	4.46%
Matured early at the end of year 5 with investment return	2.53%
Matured early at the end of year 6 with investment return	6.49%
Matured at the end of year 7 with investment return	3.45%

Meteor Research Department, 17 February 2023

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 at least equal to its Reference Level the Plan will kick out, i.e. mature early, and make a gross investment return of 7.75% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 31 March 2025, 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 54.25% of the money invested. 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: 95%, Measurement Date 5: 90% and Measurement Date 7: 85%.

Repayment of Capital

An investor will lose money if the Final Level of the Index is below 60% of its Opening Level. The amount of 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 an investor could lose all of their money. If the Final Level of the Index is at least equal to 60% of its Opening Level an investor will get back the amount invested.

Product Summary

ISIN	XS2575306712
Issuer	Morgan Stanley & Co International plc
Issuer Credit Ratings (Fitch, Moody's, S&P)	NA, Aa3, A+
Underlying(s)	FTSE 100 Index
Start Date	31 March 2023
Term	Max 7 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 7 year cycles tested	8384
Sampling period	30/12/1983 to 17/02/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	0.02%
Matured early at the end of year 2 with investment return	77.53%
Matured early at the end of year 3 with investment return	5.52%
Matured early at the end of year 4 with investment return	4.46%
Matured early at the end of year 5 with investment return	2.53%
Matured early at the end of year 6 with investment return	6.49%
Matured at the end of year 7 with investment return	3.45%

Meteor Research Department, 17 February 2023

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 at least equal to its Reference Level the Plan will kick out, i.e. mature early, and make a gross investment return of 8.20% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 22 April 2025, 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 41% of the money invested. 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: 95%, Measurement Date 3: 90% and Measurement Date 4: 85%.

Repayment of Capital

An investor will lose money if the Final Level of the Index is below 65% of its Opening Level. The amount of 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 an investor 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 invested.

Product Summary

ISIN	XS2479729191
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	20 April 2023
Term	Max 5 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 5 year cycles tested	8910
Sampling period	30/12/1983 to 22/02/2023
Maturity scenario	Frequency
Incurred capital loss	0.01%
Initial capital returned only	5.26%
Matured early at the end of year 2 with investment return	76.18%
Matured early at the end of year 3 with investment return	7.35%
Matured early at the end of year 4 with investment return	7.44%
Matured at the end of year 5 with investment return	3.75%

Meteor Research Department, 22 February 2023

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	Medium term (3-5 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 8% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 22 April 2025, 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 40% of the money invested. 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: 95%, Measurement Date 3: 90% and Measurement Date 4: 85%.

Repayment of Capital

An investor will lose money if the Final Level of the Index is below 60% of its Opening Level. The amount of 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 an investor could lose all of their money. If the Final Level of the Index is at least equal to 60% of its Opening Level an investor will get back the amount invested.

Product Summary

ISIN	XS2479729357
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	20 April 2023
Term	Max 5 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 5 year cycles tested	8910
Sampling period	30/12/1983 to 22/02/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	5.27%
Matured early at the end of year 2 with investment return	76.18%
Matured early at the end of year 3 with investment return	7.35%
Matured early at the end of year 4 with investment return	7.44%
Matured at the end of year 5 with investment return	3.75%

Meteor Research Department, 22 February 2023

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	Medium term (3-5 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 8.65% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 17 April 2024, 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 51.90% of the money invested. 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: 105%, Measurement Date 3: 100%, Measurement Date 4: 90%, Measurement Date 5: 90% and Measurement Date 6: 85%.

Repayment of Capital

An investor will lose money if the Final Level of the Index is below 65% of its Opening Level. The amount of 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 an investor 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 invested.

Product Summary

ISIN	XS2395305167
Issuer	Credit Agricole Corporate & Investment Bank (Credit Agricole CIB) (the 'Counterparty')
Issuer Credit Ratings (Fitch, Moody's, S&P)	AA-, Aa3, A+
Underlying(s)	FTSE 100 Index
Start Date	17 April 2023
Term	Max 6yrs 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	8649
Sampling period	30/12/1983 to 22/02/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	1.80%
Matured early at the end of year 1 with investment return	62.89%
Matured early at the end of year 2 with investment return	13.19%
Matured early at the end of year 3 with investment return	8.69%
Matured early at the end of year 4 with investment return	6.39%
Matured early at the end of year 5 with investment return	2.76%
Matured at the end of year 6 with investment return	4.27%

Meteor Research Department, 22 February 2023

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 at least equal to its Reference Level the Plan will kick out, i.e. mature early, and make a gross investment return of 7.50% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 3 April 2025, 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 52.50% of the money invested. 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: 95%, Measurement Date 4: 90%, Measurement Date 5: 85% and Measurement Date 6: 75%.

Repayment of Capital

An investor will lose money if the Final Level of the Index is below 65% of its Opening Level. The amount of 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 an investor 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 invested.

Product Summary

ISIN	XS2566010109
Issuer	Citigroup Global Markets Funding Luxembourg S.C.A.
Counterparty	Citigroup Global Markets Limited ('the Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	A+, A1, A+
Underlying(s)	FTSE 100 Index
Start Date	3 April 2023
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	8384
Sampling period	30/12/1983 to 17/02/2023
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	70.17%
Matured early at the end of year 3 with investment return	11.19%
Matured early at the end of year 4 with investment return	5.12%
Matured early at the end of year 5 with investment return	5.14%
Matured early at the end of year 6 with investment return	5.92%
Matured at the end of year 7 with investment return	2.47%

Meteor Research Department, 17 February 2023

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 at least equal to its Reference Level the Plan will kick out, i.e. mature early, and make a gross investment return of 7.35% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 3 April 2025, 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 51.45% of the money invested. 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: 95%, Measurement Date 4: 90%, Measurement Date 5: 85% and Measurement Date 6: 75%.

Repayment of Capital

An investor will lose money if the Final Level of the Index is below 65% of its Opening Level. The amount of 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 an investor could lose all of their money. If the Final Level of the Index is at least equal to 60% of its Opening Level an investor will get back the amount invested.

Product Summary

ISIN	XS2566010950
Issuer	Citigroup Global Markets Funding Luxembourg S.C.A.
Counterparty	Citigroup Global Markets Limited ('the Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	A+, A1, A+
Underlying(s)	FTSE 100 Index
Start Date	3 April 2023
Term	Max 7yrs 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 7 year cycles tested	8384
Sampling period	30/12/1983 to 17/02/2023
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	70.17%
Matured early at the end of year 3 with investment return	11.19%
Matured early at the end of year 4 with investment return	5.12%
Matured early at the end of year 5 with investment return	5.14%
Matured early at the end of year 6 with investment return	5.92%
Matured at the end of year 7 with investment return	2.47%

Meteor Research Department, 17 February 2023

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 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 invested for each year that the Plan has been in force. The first Measurement Date will be on 22 April 2025, 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 35% of the money invested. 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: 90%, Measurement Date 3: 80%, Measurement Date 4: 65%.

Repayment of Capital

An investor will lose money if the Final Level of the Index is below 65% of its Opening Level. The amount of 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 an investor 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 invested.

Product Summary

ISIN	XS2479729605
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	20 April 2023
Term	Max 5yrs 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 5 year cycles tested	8910
Sampling period	30/12/1983 to 22/02/2023
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	76.18%
Matured early at the end of year 3 with investment return	9.78%
Matured early at the end of year 4 with investment return	8.18%
Matured at the end of year 5 with investment return	5.86%

Meteor Research Department, 22 February 2023

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	Medium term (3-5 years)
Investment objective	Growth

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 1.95% 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 28 June 2023, 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 equal to its Opening Level on any Quarterly Measurement Date. In this event an investor would receive a full return of their 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 28 March 2025, two years after the Start Date.

Repayment of Capital

An investor will lose money if the Final Level of the Index is below 65% of its Opening Level. The amount of money that an investor would lose will be the percentage by which the Final Level of the Index is below its Opening Level. In extreme circumstances an investor 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 invested.

Product Summary

ISIN	XS2566013111
Issuer	Citigroup Global Markets Funding Luxembourg S.C.A.
Counterparty	Citigroup Global Markets Limited ('the Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	A+, A1, A+
Underlying(s)	FTSE® 100 Index (the 'Index')
Start Date	28 March 2023
Term	Max 9yrs 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 9 year cycles tested	7867
Sampling period	30/12/1983 to 23/02/2023
Maturity scenario	Frequency
Breached European Barrier	0.37%
Matured in the 8th period	77.63%
Matured after the 8th period	22.37%
Average time to maturity (years)	2.69
Frequency of number of income payments paid	Frequency
Less than 8 income payments paid	5.85%
8 income payments paid	77.46%
More than 8 income payments paid	16.69%
Maximum number of income payments	25
Average number of income payments	8.72

Meteor Research Department, 23 February 2023

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

Income

If the Closing Level of the Index on any Quarterly Measurement Date is at least equal to 75% of its Opening Level, the Plan will pay a gross income of 1.70% for that quarter. No income will be payable for a quarter if the Closing Level of the Index is below 75% of its Opening Level on the Quarterly Measurement Date.

The first Quarterly Measurement Date will be on 28 June 2023, 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 equal to its Opening Level on any Quarterly Measurement Date. In this event an investor would receive a full return of their 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 28 March 2025, two years after the Start Date.

Repayment of Capital

An investor will lose money if the Final Level of the Index is below 65% of its Opening Level. The amount of money that an investor would lose will be the percentage by which the Final Level of the Index is below its Opening Level. In extreme circumstances an investor 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 invested.

Product Summary

ISIN	XS2566026527
Issuer	Citigroup Global Markets Funding Luxembourg S.C.A.
Counterparty	Citigroup Global Markets Limited ('the Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	A+, A1, A+
Underlying(s)	FTSE® 100 Index (the 'Index')
Start Date	28 March 2023
Term	Max 9yrs 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 9 year cycles tested	7867
Sampling period	30/12/1983 to 23/02/2023
Maturity scenario	Frequency
Breached European Barrier	0.37%
Matured in the 8th period	77.63%
Matured after the 8th period	22.37%
Average time to maturity (years)	2.69
Frequency of number of income payments paid	Frequency
Less than 8 income payments paid	0.92%
8 income payments paid	77.72%
More than 8 income payments paid	21.37%
Maximum number of income payments	25
Average number of income payments	9.72

Meteor Research Department, 23 February 2023

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



Income

The Plan will pay a fixed income payment of 0.50% gross within 15 Business Days from each Monthly Income Date regardless of the performance of the Index.

Repayment of Capital

An investor will lose money if the Final Level of the Index is below 65% of its Opening Level. The amount of money that an investor would lose will be the percentage by which the Final Level of the Index is below its Opening Level. In extreme circumstances an investor 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 invested.

Product Summary

ISIN	XS2395305084
Issuer	Credit Agricole Corporate & Investment Bank (Credit Agricole CIB) (the 'Counterparty')
Issuer Credit Ratings (Fitch, Moody's, S&P)	AA-, Aa3, A+
Underlying(s)	FTSE 100 Index
Start Date	21 April 2023
Term	Max 4 yrs 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 4 year cycles tested	9172
Sampling period	30/12/1983 to 23/02/2023
Maturity scenario	Frequency
Breached European Barrier	1.59%

Meteor Research Department, 23 February 2023

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	3
Time horizon	Medium term (3-5 years)
Investment objective	Income

Interest

At the Maturity Date, the Plan will pay a fixed gross interest amount of 17% of the money invested if the Final Level of the Index is at least 90% of its Opening Level. If the Final Level is below 90% of its Opening Level, no growth payment will be payable at the Maturity Date.

If the Final Level of the Index is more than 17% above its Opening level an investor will not receive any additional interest above the fixed gross interest amount of 17% provided by the Plan.

Repayment of Deposit

At the Maturity Date, the return of the amount placed in the Plan (an investor's 'Capital') is not dependent on the performance of the Index and, subject to Deposit Taker risk, will be returned in full.

Product Summary

ISIN	UKX-DIGX-27APR26
Deposit Taker	Royal Bank of Canada (London Branch)
Credit Ratings (Fitch, Moody's, S&P)	AA, Aa1, AA-
Underlying(s)	FTSE® 100 Index (the 'Index')
Start Date	26 April 2023
Term	3yrs 3wks
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 3 year cycles tested	9442
Sampling period	30/12/1983 to 08/03/2023
Maturity scenario	Frequency
Initial capital returned only	16.26%
Matured at the end of year 3 with investment return	83.74%

Meteor Research Department, 8 March 2023

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	2
Time horizon	Medium term (3-5 years)
Investment objective	Preservation, Growth

Interest

At the Maturity Date, the Plan will pay a fixed gross interest amount of 20.50% of the money invested if the Final Level of the Index is at least equal to its Opening Level. If the Final Level is at least equal to its Opening Level, no growth payment will be payable at the Maturity Date.

If the Final Level of the Index is more than 20.50% above its Opening level an investor will not receive any additional interest above the fixed gross interest amount of 20.50% provided by the Plan.

Repayment of Deposit

At the Maturity Date, the return of the amount placed in the Plan (an investor's 'Capital') is not dependent on the performance of the Index and, subject to Deposit Taker risk, will be returned in full.

Product Summary

ISIN	UKX-DIGX2-27APR26
Deposit Taker	Royal Bank of Canada (London Branch)
Credit Ratings (Fitch, Moody's, S&P)	AA, Aa1, AA-
Underlying(s)	FTSE® 100 Index (the 'Index')
Start Date	26 April 2023
Term	3yrs 3wks
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 3 year cycles tested	9442
Sampling period	30/12/1983 to 08/03/2023
Maturity scenario	Frequency
Initial capital returned only	26.69%
Matured at the end of year 3 with investment return	73.31%

Meteor Research Department, 8 March 2023

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	2
Time horizon	Medium term (3-5 years)
Investment objective	Preservation, Growth

Interest

At the Maturity Date, the Plan will pay a fixed gross interest amount of 25% of the money invested if the Final Level of the Index is at least equal to 90% of its Opening Level. If the Final Level is below 90% of its Opening Level, no growth payment will be payable at the Maturity Date.

If the Final Level of the Index is more than 25% above its Opening Level an investor will not receive any additional interest above the fixed gross interest amount of 25% provided by the Plan.

Repayment of Deposit

At the Maturity Date, the return of the amount placed in the Plan (an investor's 'Capital') is not dependent on the performance of the Index and, subject to Deposit Taker risk, will be returned in full.

Product Summary

ISIN	UKX-DIGX-26APR27
Deposit Taker	Royal Bank of Canada (London Branch)
Credit Ratings (Fitch, Moody's, S&P)	AA, Aa1, AA-
Underlying(s)	FTSE® 100 Index (the 'Index')
Start Date	26 April 2023
Term	4yrs 3wks
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 4 year cycles tested	9181
Sampling period	30/12/1983 to 08/03/2023
Maturity scenario	Frequency
Initial capital returned only	14.64%
Matured at the end of year 4 with investment return	85.36%

Meteor Research Department, 8 March 2023

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	2
Time horizon	Medium term (3-5 years)
Investment objective	Preservation, Growth

Interest

At the Maturity Date, the Plan will pay a fixed gross interest amount of 30% of the money invested if the Final Level of the Index is at least equal to its Opening Level. If the Final Level is below its Opening Level, no growth payment will be payable at the Maturity Date.

If the Final Level of the Index is more than 30% above its Opening Level an investor will not receive any additional interest above the fixed gross interest amount of 30% provided by the Plan.

Repayment of Deposit

At the Maturity Date, the return of the amount placed in the Plan (an investor's 'Capital') is not dependent on the performance of the Index and, subject to Deposit Taker risk, will be returned in full.

Product Summary

ISIN	UKX-DIGX2-26APR27
Deposit Taker	Royal Bank of Canada (London Branch)
Credit Ratings (Fitch, Moody's, S&P)	AA, Aa1, AA-
Underlying(s)	FTSE® 100 Index (the 'Index')
Start Date	26 April 2023
Term	4yrs 3wks
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 4 year cycles tested	9181
Sampling period	30/12/1983 to 08/03/2023
Maturity scenario	Frequency
Initial capital returned only	27.67%
Matured at the end of year 4 with investment return	72.33%

Meteor Research Department, 8 March 2023

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	2
Time horizon	Medium term (3-5 years)
Investment objective	Preservation, Growth

Default Risk Metrics

Below are default metrics taken from Bloomberg as of 17 March 2023. 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 1-Year Default Risk Rating
BNP Paribas	AA-	Aa3	A+	IG6 Investment Grade
Citigroup Global Markets Limited (CGML)	A+	A1	A+	HY4 High Yield
Credit Agricole Corporate & Investment Bank	AA-	Aa3	A+	IG2 Investment Grade
HSBC Bank plc	AA-	A1	A+	IG2 Investment Grade
Morgan Stanley & Co International plc	N/A	Aa3	A+	HY4 High Yield

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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