

Product List | Week commencing 1 May 2023



Product No.	Kick Out/Growth	Potential gross return on investment Frequency % of Opening Level	Counterparty	Capital Protection Barrier	SRI*	Close Date	Term (Years)
7196	FTSE® Kick Out Plan May 2023 (Citi) - Option 1	10% for each year, from year 2	Citigroup Global Markets Limited (CGML)	65% European	5	15 May	6
7197	FTSE® Kick Out Plan May 2023 (Citi) - Option 2	9.70% for each year, from year 2	Citigroup Global Markets Limited (CGML)	60% European	5	15 May	6
7198	FTSE® Super Defensive Kick Out Plan May 2023 (Citi) - Option 1	8% for each year, from year 2 Annually 105%, 100%, 95%, 90%, 85%, 75%.	Citigroup Global Markets Limited (CGML)	65% European	5	15 May	7
7199	FTSE® Super Defensive Kick Out Plan May 2023 (Citi) - Option 2	7.80% for each year, from year 2 Annually 105%, 100%, 95%, 90%, 85%, 75%.	Citigroup Global Markets Limited (CGML)	60% European	5	15 May	7
7203	FTSE® Daily Kick Out Plan May 2023	9% for each year, from year 2 Daily 100% for each	BNP Paribas	65% European	5	15 May	5
7204	FTSE® Daily Kick Out 90 Plan May 2023	7.50% for each year, from year 2 Daily 90% for each	BNP Paribas	65% European	5	15 May	5
7266	FTSE® Defensive Kick Out Plan May 2023 NEW	8.50% for each year, from year 1 Annually 105%, 105%, 100%, 90%, 90%, 85%	Credit Arigcole CIB	65% European	5	26 May	6

**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 1 May 2023



Product No.	Income	Potential gross return on investment Frequency % of Opening Level	Counterparty	Capital Protection Barrier	SRI*	Close Date	Term (Years)
7282	FTSE® Quarterly Conditional Income Plan May 2023 - Option 1 NEW	1.925% for each quarter Quarterly 85% for each	Citigroup Global Markets Limited (CGML)	65% European	4	25 May	9
7283	FTSE® Quarterly Conditional Income Plan May 2023 - Option 2 NEW	1.70% for each quarter Quarterly 75% for each	Citigroup Global Markets Limited (CGML)	65% European	4	25 May	9
7265	FTSE® Fixed Monthly Income Plan May 2023 NEW	0.50% Monthly	Credit Agricole CIB	65% European	3	26 May	4
7272	S&P Fixed Monthly Income Plan June 2023 NEW	0.50% Monthly	Societe Generale	65% European	4	14 Jun	3

*Summary Risk Indicator

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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 10% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 19 May 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 60% 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	XS2585537728
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	17 May 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	8665
Sampling period	30/12/1983 to 16/03/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	8.36%
Matured early at the end of year 2 with investment return	77.37%
Matured early at the end of year 3 with investment return	6.04%
Matured early at the end of year 4 with investment return	2.89%
Matured early at the end of year 5 with investment return	2.27%
Matured at the end of year 6 with investment return	3.08%

Meteor Research Department, 16 March 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 9.70% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 19 May 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 58.20% 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	XS2585519239
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	17 May 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	8665
Sampling period	30/12/1983 to 16/03/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	8.36%
Matured early at the end of year 2 with investment return	77.37%
Matured early at the end of year 3 with investment return	6.04%
Matured early at the end of year 4 with investment return	2.89%
Matured early at the end of year 5 with investment return	2.27%
Matured at the end of year 6 with investment return	3.08%

Meteor Research Department, 16 March 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% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 19 May 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: 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	XS2585519742
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	17 May 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	8404
Sampling period	30/12/1983 to 16/03/2023
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	70.24%
Matured early at the end of year 3 with investment return	11.16%
Matured early at the end of year 4 with investment return	5.10%
Matured early at the end of year 5 with investment return	5.13%
Matured early at the end of year 6 with investment return	5.90%
Matured at the end of year 7 with investment return	2.46%

Meteor Research Department, 16 March 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 7.80% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 19 May 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 54.60% 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 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	XS2585533065
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	17 May 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	8404
Sampling period	30/12/1983 to 16/03/2023
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	70.24%
Matured early at the end of year 3 with investment return	11.16%
Matured early at the end of year 4 with investment return	5.10%
Matured early at the end of year 5 with investment return	5.13%
Matured early at the end of year 6 with investment return	5.90%
Matured at the end of year 7 with investment return	2.46%

Meteor Research Department, 16 March 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 19 May 2025 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 9%.

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%. If the Final Level of the Index is below its Opening Level, no investment return will be payable at the Maturity Date.

Repayment of Capital

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

Product Summary

ISIN	XS2491448788
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	17 May 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	8927
Sampling period	30/12/1983 to 20/03/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	9.56%
Matured early during year 3 with investment return	85.29%
Matured early during year 4 with investment return	2.67%
Matured during year 5 with investment return	2.49%

Meteor Research Department, 20 March 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 19 May 2025 or any subsequent Business Day before the Final Measurement Date is at or above 90% of its Opening Level the Plan will kick out, i.e. mature early, and make a gross investment return based on how long the Plan has been in force. The investment return will equal the number of days since the Start Date divided by 365 and multiplied by 7.50%.

If the Plan has not matured early, and the Closing Level of the Index on the Final Measurement Date (the 'Final Level') is at or above 90% of its Opening Level, the Plan will provide an investment return at the Maturity Date equal to 37.50%. If the Final Level of the Index is below 90% of its Opening Level, no investment return will be payable at the Maturity Date.

Repayment of Capital

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

Product Summary

ISIN	XS2491449083
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	17 May 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	8927
Sampling period	30/12/1983 to 20/03/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	4.29%
Matured early during year 3 with investment return	91.20%
Matured early during year 4 with investment return	3.19%
Matured during year 5 with investment return	1.32%

Meteor Research Department, 20 March 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 8.50% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 31 May 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% 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	XS2395314581
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	31 May 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	8686
Sampling period	30/12/1983 to 14/04/2023
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	62.62%
Matured early at the end of year 2 with investment return	13.14%
Matured early at the end of year 3 with investment return	8.66%
Matured early at the end of year 4 with investment return	6.77%
Matured early at the end of year 5 with investment return	2.77%
Matured at the end of year 6 with investment return	4.25%

Meteor Research Department, 14 April 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

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 1.925% 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 August 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 30 May 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	XS2598493141
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	30 May 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	7907
Sampling period	30/12/1983 to 19/04/2023
Maturity scenario	Frequency
Breached European Barrier	0.37%
Matured in the 8th period	77.24%
Matured after the 8th period	22.76%
Average time to maturity (years)	2.69
Frequency of number of income payments paid	Frequency
Less than 8 income payments paid	5.82%
8 income payments paid	77.07%
More than 8 income payments paid	17.11%
Maximum number of income payments	25
Average number of income payments	8.72

Meteor Research Department, 19 April 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 30 August 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 30 May 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	XS2598485980
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	30 May 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	7907
Sampling period	30/12/1983 to 19/04/2023
Maturity scenario	Frequency
Breached European Barrier	0.37%
Matured in the 8th period	77.24%
Matured after the 8th period	22.76%
Average time to maturity (years)	2.69
Frequency of number of income payments paid	Frequency
Less than 8 income payments paid	0.91%
8 income payments paid	77.32%
More than 8 income payments paid	21.77%
Maximum number of income payments	25
Average number of income payments	9.72

Meteor Research Department, 19 April 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	XS2395314664
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	31 May 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	9207
Sampling period	30/12/1983 to 14/04/2023
Maturity scenario	Frequency
Breached European Barrier	1.59%

Meteor Research Department, 14 April 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



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	XS2593313666
Issuer	SG Issuer
Guarantor	Societe Generale (the 'Counterparty')
Issuer Credit Ratings (Fitch, Moody's, S&P)	A, A1, A
Underlying(s)	S&P 500 Index
Start Date	16 June 2023
Term	Max 3 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	9469
Sampling period	30/12/1983 to 17/04/2023
Maturity scenario	Frequency
Breached European Barrier	2.12%

Meteor Research Department, 18 April 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	Income

Default Risk Metrics

Below are default metrics taken from Bloomberg as of 28 April 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+	IG7 Investment Grade
Citigroup Global Markets Limited (CGML)	A+	A1	A+	HY4 High Yield
Credit Agricole Corporate & Investment Bank	AA-	Aa3	A+	IG2 Investment Grade
Societe Generale	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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