

Product List | Week commencing 5 June 2023



Product No.	Kick Out/Growth	Potential gross return on investment Frequency % of Opening Level	Counterparty	Capital Protection Barrier	SRI*	Close Date	Term (Years)
7328	FTSE® Kick Out Plan June 2023 (BNP) - Option 1	9.50% for each year, from year 2 Annually 100% for each	BNP Paribas	65% European	4	12 Jun	5
7329	FTSE® Kick Out Plan June 2023 (BNP) - Option 2	9.25% for each year, from year 2 Annually 100% for each	BNP Paribas	60% European	4	12 Jun	5
7417	FTSE® Kick Out Plan July 2023 (Citi) - Option 1	9.50% for each year, from year 2 Annually 100% for each	Citigroup Global Markets Limited (CGML)	65% European	5	13 Jul	6
7418	FTSE® Kick Out Plan July 2023 (Citi) - Option 2	9.30% for each year, from year 2 Annually 100% for each	Citigroup Global Markets Limited (CGML)	60% European	5	13 Jul	6
7330	FTSE® Kick Out 90 Plan June 2023 (BNP)	7.80% for each year, from year 2 Annually 90% for each	BNP Paribas	65% European	4	12 Jun	5
7367	FTSE® Daily Kick Out Plan June 2023	8.50% for each year, after year 2 Daily 100% for each	BNP Paribas	65% European	5	9 Jun	7
7390	FTSE® Daily Kick Out Plan (Y3) June 2023	8.60% for each year, after year 3 Daily 100% for each	BNP Paribas	65% European	5	23 Jun	7
7391	FTSE® Daily Kick Out 90 Plan (Y3) June 2023	7.55% for each year, after year 3 Daily 90% for each	BNP Paribas	65% European	5	23 Jun	7
7445	FTSE® Defensive Kick Out Plan July 2023 NEW	9% for each year, from year 1 Annually 105%, 105%, 100%, 90%, 90%, 85%	Credit Arigcole CIB	65% European	5	12 Jul	6
7292	FTSE® Quarterly Defensive Kick Out Plan June 2023	1.90% for each quarter, from year 1 Quarterly 105%, 105%, 105%, 105%, 100%, 100%, 100%, 100%, 95%, 95%, 95%, 95%, 90%, 90%, 90%, 90%, 85%	HSBC Bank plc	65% European	5	14 Jun	5
7293	FTSE® Super Defensive Kick Out Plan June 2023 (HSBC)	7% for each year, from year 1 Annually 105%, 100%, 90%, 80%, 70%	HSBC Bank plc	65% European	5	14 Jun	5

**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 29 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)
7419	FTSE® Super Defensive Kick Out Plan June 2023 (Citi) - Option 1	7.75% for each year, from year 2 Annually 105%, 100%, 95%, 90%, 85%, 75%	Citigroup Global Markets Limited (CGML)	65% European	5	27 Jun	7
7420	FTSE® Super Defensive Kick Out Plan June 2023 (Citi) - Option 2	7.65% for each year, from year 2 Annually 105%, 100%, 95%, 90%, 85%, 75%	Citigroup Global Markets Limited (CGML)	60% European	5	27 Jun	7
7311	FTSE®/STOXX Step Down Kick Out Plan June 2023	10.35% for each year, from year 1 Annually 105%, 100%, 100%, 100%, 95%, 90%, 85%	Credit Arigcole CIB	65% European	5	14 Jun	7
7382	FTSE®/STOXX Defensive Kick Out Plan June 2023	10.15% for each year, from year 1 Annually 100%, 100%, 100%, 95%, 90%, 85%	Credit Arigcole CIB	60% European	5	28 Jun	6
Product No.	Income	Potential gross return on investment Frequency % of Opening Level	Counterparty	Capital Protection Barrier	SRI*	Close Date	Term (Years)
7415	FTSE® Quarterly Conditional Income Plan June 2023 - Option 1	1.9875% for each quarter Quarterly 85% for each	Citigroup Global Markets Limited (CGML)	65% European	4	28 June	9
7416	FTSE® Quarterly Conditional Income Plan June 2023 - Option 2	1.7375% for each quarter Quarterly 75% for each	Citigroup Global Markets Limited (CGML)	65% European	4	28 June	9
7272	S&P Fixed Monthly Income Plan June 2023	0.50% Monthly	Societe Generale	65% European	4	14 Jun	3
Product No.	Deposit	Potential gross interest Frequency % of Opening Level	Deposit Taker	Capital Protection Barrier	SRI*	Close Date	Term (Years)
7345	FTSE® 4Y Fixed Annual Income Deposit Plan June 2023	Fixed 4.10% plus conditional 0.15% Annually 100%	Royal Bank of Canada	Capital Protected	2	26 Jun	4
7346	FTSE® 3Y Defensive Growth Deposit Plan June 2023	15% at end of term Final Level 80%	Royal Bank of Canada	Capital Protected	2	26 Jun	3

*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 9.50% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 16 June 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 47.50% 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	XS2504180600
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	14 June 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	8955
Sampling period	30/12/1983 to 26/04/2023
Maturity scenario	Frequency
Incurred capital loss	0.02%
Initial capital returned only	12.02%
Matured early at the end of year 2 with investment return	75.80%
Matured early at the end of year 3 with investment return	5.84%
Matured early at the end of year 4 with investment return	3.24%
Matured at the end of year 5 with investment return	3.08%

Meteor Research Department, 26 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	Growth

Investment Return

If the Closing Level of the Index on any Measurement Date before the Final Measurement Date is at least equal to its Opening Level the Plan will kick out, i.e. mature early, and make a gross investment return of 9.25% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 16 June 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 46.25% 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	XS2504181087
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	14 June 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	8955
Sampling period	30/12/1983 to 26/04/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	12.04%
Matured early at the end of year 2 with investment return	75.80%
Matured early at the end of year 3 with investment return	5.84%
Matured early at the end of year 4 with investment return	3.24%
Matured at the end of year 5 with investment return	3.08%

Meteor Research Department, 26 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	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 9.50% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 17 July 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 57% 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	XS2607920167
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 July 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	8710
Sampling period	30/12/1983 to 18/05/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	8.32%
Matured early at the end of year 2 with investment return	77.24%
Matured early at the end of year 3 with investment return	6.00%
Matured early at the end of year 4 with investment return	2.87%
Matured early at the end of year 5 with investment return	2.42%
Matured at the end of year 6 with investment return	3.13%

Meteor Research Department, 18 May 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 9.30% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 17 July 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 55.80% 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	XS2607916132
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 July 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	8710
Sampling period	30/12/1983 to 18/05/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	8.32%
Matured early at the end of year 2 with investment return	77.24%
Matured early at the end of year 3 with investment return	6.00%
Matured early at the end of year 4 with investment return	2.87%
Matured early at the end of year 5 with investment return	2.42%
Matured at the end of year 6 with investment return	3.13%

Meteor Research Department, 18 May 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 90% of its Opening 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 16 June 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 90% of its Opening Level, the Plan will provide an investment return at the Maturity Date equal to 39% of the money invested. 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. 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	XS2504180949
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	14 June 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	8955
Sampling period	30/12/1983 to 26/04/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	5.38%
Matured early at the end of year 2 with investment return	85.58%
Matured early at the end of year 3 with investment return	4.30%
Matured early at the end of year 4 with investment return	2.72%
Matured at the end of year 5 with investment return	2.01%

Meteor Research Department, 26 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	Growth

Investment Return

If the Closing Level of the Index on 13 June 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 8.50%.

If the Plan has not matured early, and the Closing Level of the Index on the Final Measurement Date (the 'Final Level') is at least equal to its Opening Level, the Plan will provide an investment return at the Maturity Date equal to 59.50%. 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	XS2506558431
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	13 June 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	8178
Sampling period	30/12/1984 to 04/05/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	2.89%
Matured early during year 3 with investment return	84.41%
Matured early during year 4 with investment return	2.68%
Matured early during year 5 with investment return	2.56%
Matured early during year 6 with investment return	3.75%
Matured during year 7 with investment return	3.72%

Meteor Research Department, 4 May 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 29 June 2026 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 8.60%.

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 60.20%. 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	XS2506528285
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	27 June 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	8183
Sampling period	31/12/1984 to 11/05/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	4.56%
Matured early during year 4 with investment return	83.07%
Matured early during year 5 with investment return	4.68%
Matured early during year 6 with investment return	3.75%
Matured during year 7 with investment return	3.93%

Meteor Research Department, 11 May 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 29 June 2026 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 7.55%.

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 52.85%. 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	XS2506528368
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	27 June 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	8183
Sampling period	31/12/1984 to 11/05/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	0.00%
Matured early during year 4 with investment return	92.44%
Matured early during year 5 with investment return	1.44%
Matured early during year 6 with investment return	3.12%
Matured during year 7 with investment return	3.01%

Meteor Research Department, 11 May 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 9% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 15 July 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 54% 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	XS2395316362
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	14 July 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	8714
Sampling period	30/12/1983 to 24/05/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	1.79%
Matured early at the end of year 1 with investment return	62.44%
Matured early at the end of year 2 with investment return	13.13%
Matured early at the end of year 3 with investment return	8.63%
Matured early at the end of year 4 with investment return	7.01%
Matured early at the end of year 5 with investment return	2.77%
Matured at the end of year 6 with investment return	4.23%

Meteor Research Department, 24 May 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 Quarterly 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 for each quarter that the Plan has been in force.

The first Quarterly Measurement Date will be on 17 June 2024, one year after the Start Date. In the event an early maturity is triggered at this point the investment return payable will be 7.60%. The potential investment return will then increase by 1.90% for each subsequent quarter.

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 38% 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: Quarterly Measurement Dates 1 – 4 inclusive: 105%, Quarterly Measurement Dates 5 – 8 inclusive: 100%, Quarterly Measurement Dates 9 - 12 inclusive: 95%, Quarterly Measurement Dates 13 - 16 inclusive: 90%, Final Measurement Date: 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	XS2616964875
Issuer	HSBC Bank plc (the 'Counterparty')
Issuer Credit Ratings (Fitch, Moody's, S&P)	AA-, A1, A+
Underlying(s)	FTSE 100 Index
Start Date	16 June 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	8952
Sampling period	30/12/1983 to 21/04/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	4.46%
Matured at the end of quarter 4 with investment return	60.82%
Matured at end of quarter 5 to end of quarter 8 with investment return	19.91%
Matured at end of quarter 9 to end of quarter 12 with investment return	6.17%
Matured at end of quarter 13 to end of quarter 16 with investment return	5.64%
Matured at end of quarter 17 to end of quarter 20 with investment return	2.98%

Meteor Research Department, 21 April 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	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 7% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 17 June 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 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: 105%, Measurement Date 2: 100%, Measurement Date 3: 90%, Measurement Date 4: 80% and Measurement Date 5: 70%.

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	XS2616964958
Issuer	HSBC Bank plc (the 'Counterparty')
Issuer Credit Ratings (Fitch, Moody's, S&P)	AA-, A1, A+
Underlying(s)	FTSE 100 Index
Start Date	16 June 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	8952
Sampling period	30/12/1983 to 21/04/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	0.73%
Matured early at the end of year 1 with investment return	60.82%
Matured early at the end of year 2 with investment return	17.97%
Matured early at the end of year 3 with investment return	9.08%
Matured early at the end of year 4 with investment return	6.78%
Matured at the end of year 5 with investment return	4.61%

Meteor Research Department, 21 April 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	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 7.75% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 30 June 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: 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	XS2607904716
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	29 June 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	8449
Sampling period	30/12/1983 to 18/05/2023
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	70.40%
Matured early at the end of year 3 with investment return	11.10%
Matured early at the end of year 4 with investment return	5.08%
Matured early at the end of year 5 with investment return	5.10%
Matured early at the end of year 6 with investment return	5.87%
Matured at the end of year 7 with investment return	2.45%

Meteor Research Department, 18 May 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 7.65% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 30 June 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 53.55% 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	XS2607961609
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	29 June 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	8449
Sampling period	30/12/1983 to 18/05/2023
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	70.40%
Matured early at the end of year 3 with investment return	11.10%
Matured early at the end of year 4 with investment return	5.08%
Matured early at the end of year 5 with investment return	5.10%
Matured early at the end of year 6 with investment return	5.87%
Matured at the end of year 7 with investment return	2.45%

Meteor Research Department, 18 May 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 Levels of both Indices on any Measurement Date before the Final Measurement Date are at least equal to their respective Reference Levels, the Plan will kick out, i.e. mature early, and make a gross investment return of 10.35% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 17 June 2024, 1 year after the Start Date.

If the Plan has not matured early, and the Closing Levels of both Indices on the Final Measurement Date (the 'Final Levels') are at least equal to their respective Reference Levels, the Plan will provide an investment return at the Maturity Date equal to 72.45% of the money invested. If the Final Level of one or both Indices is below its Reference Level, no investment return will be payable at the Maturity Date.

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

Repayment of Capital

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

Product Summary

ISIN	XS2395315471
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 and EURO STOXX 50 Index
Start Date	16 June 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	7649
Sampling period	31/12/1986 to 25/04/2023
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	6.16%
Matured early at the end of year 1 with investment return	50.18%
Matured early at the end of year 2 with investment return	16.21%
Matured early at the end of year 3 with investment return	9.62%
Matured early at the end of year 4 with investment return	6.45%
Matured early at the end of year 5 with investment return	1.80%
Matured early at the end of year 6 with investment return	3.91%
Matured at the end of year 7 with investment return	5.67%

Meteor Research Department, 25 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

Investment Return

If the Closing Level of both Indices on any Measurement Date before the Final Measurement Date are at least equal to their respective Reference Levels the Plan will kick out, i.e. mature early, and make a gross investment return of 10.15% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 1 July 2024, one year after the Start Date.

If the Plan has not matured early, and the Closing Level of both Indices on the Final Measurement Date (the 'Final Levels') are at least equal to their respective Reference Levels, the Plan will provide an investment return at the Maturity Date equal to 60.90% of the money invested. If the Final Level of one or both Indices is below its Reference Level, no investment return will be payable at the Maturity Date.

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

Repayment of Capital

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

Product Summary

ISIN	XS2395315802
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 and EURO STOXX 50 Index
Start Date	30 June 2023
Term	Max 6yrs 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	7921
Sampling period	31/12/1986 to 10/05/2023
Maturity scenario	Frequency
Incurred capital loss	0.35%
Initial capital returned only	8.26%
Matured early at the end of year 1 with investment return	62.86%
Matured early at the end of year 2 with investment return	8.45%
Matured early at the end of year 3 with investment return	7.63%
Matured early at the end of year 4 with investment return	6.65%
Matured early at the end of year 5 with investment return	2.10%
Matured at the end of year 6 with investment return	3.71%

Meteor Research Department, 10 May 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	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 1.9875% 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 2 October 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 June 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	XS2607935942
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 June 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	7927
Sampling period	30/12/1983 to 18/05/2023
Maturity scenario	Frequency
Breached European Barrier	0.37%
Matured in the 8th period	77.04%
Matured after the 8th period	22.96%
Average time to maturity (years)	2.69
Frequency of number of income payments paid	Frequency
Less than 8 income payments paid	5.80%
8 income payments paid	76.95%
More than 8 income payments paid	17.24%
Maximum number of income payments	25
Average number of income payments	8.72

Meteor Research Department, 18 May 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 1.7375% 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 2 October 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 June 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	XS2607923344
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 June 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	7927
Sampling period	30/12/1983 to 18/05/2023
Maturity scenario	Frequency
Breached European Barrier	0.37%
Matured in the 8th period	77.04%
Matured after the 8th period	22.96%
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	77.13%
More than 8 income payments paid	21.96%
Maximum number of income payments	25
Average number of income payments	9.72

Meteor Research Department, 18 May 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	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



Interest

The Plan will pay a fixed interest payment of 4.10% gross within 15 Business Days from each Anniversary Date regardless of the performance of the Index.

If the Closing Level of the Index on an Anniversary Date is at or above its Opening Level, the Plan will make a conditional interest payment of 0.15% gross in addition to the fixed interest payment of 4.10% gross.

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-CRC-28JUN27
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	28 June 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	9217
Sampling period	30/12/1983 to 28/04/2023

Frequency of number of conditional interest payments paid	Frequency
0 conditional interest payments paid	11.51%
1 conditional interest payments paid	8.02%
2 conditional interest payments paid	9.76%
3 conditional interest payments paid	19.58%
4 conditional interest payments paid	51.12%

Meteor Research Department, 28 April 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 15% of the money invested if the Final Level of the Index is at or above 80% of its Opening Level. If the Final Level is below 80% of its Opening Level, no growth payment will be payable at the Maturity Date.

If the Final Level of the Index is more than 15% above its Opening level an investor will not receive any additional interest above the fixed gross interest amount of 15% 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-29JUN26
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	28 June 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	9478
Sampling period	30/12/1983 to 28/04/2023
Maturity scenario	Frequency
Initial capital returned only	9.34%
Matured at the end of year 3 with investment return	90.66%

Meteor Research Department, 28 April 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 2 June 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
HSBC Bank plc	AA-	A1	A+	IG2 Investment Grade
Royal Bank of Canada	AA	Aa1	AA-	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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