

Product List | Week commencing 10 June 2024

Financial advisers should use this as a summary of the features of our products only. The relevant offering documentation must be read to fully appreciate the potential risks and returns of each product. Click the product name below to be directed to the relevant product detail.

Kick Out/Growth							
Annual Growth Potential	Measurement Barriers	Counterparty	Loss Barrier	Risk Indicator	Fair Value as of	Term (Years)	Start Date
FTSE® Daily 90 Kick Out Plan June 2024 BN8620							
6.75%	90% (daily after 3 years)	BNP Paribas	65% at end	5	20/05	3-7	26/06
FTSE® Daily 100 Kick Out Plan June 2024 BN8621							
7.55%	100% (daily after 2 years)	BNP Paribas	65% at end	5	20/05	2-7	26/06
FTSE®/STOXX Daily 90 Kick Out Plan June 2024 NA8586							
8.05%	90% (daily after 2 years)	Natixis	65% at end	5	03/05	2-6	28/06
FTSE® Annual 90 Kick Out Plan July 2024 BN8631							
7.10%	90% (annually after 2 years)	BNP Paribas	65% at end	4	22/05	2-5	04/07
FTSE® Annual 100 Kick Out Plan July 2024 Option 1 BN8632							
8.75%	100% (annually after 2 years)	BNP Paribas	65% at end	4	22/05	2-5	04/07
FTSE® Annual 100 Kick Out Plan July 2024 Option 2 BN8633							
8.60%	100% (annually after 2 years)	BNP Paribas	60% at end	4	22/05	2-5	04/07
FTSE® Annual Step Down to 65 Kick Out Plan July 2024 BN8636							
6.40%	100%/90%/80%/65% (annually after 2 years)	BNP Paribas	65% at end	4	22/05	2-5	04/07
FTSE® Annual Step Down to 80 Kick Out Plan July 2024 Option 1 BN8634							
7.10%	100%/95%/90%/80% (annually after 2 years)	BNP Paribas	65% at end	4	22/05	2-5	04/07
FTSE® Annual Step Down to 80 Kick Out Plan July 2024 Option 2 BN8635							
6.95%	100%/95%/90%/80% (annually after 2 years)	BNP Paribas	60% at end	4	22/05	2-5	04/07
Fixed Growth Recallable Plan July 2024 CR8607							
7%	Recallable after 2 years	Credit Agricole CIB	Capital Protected	1	14/05	2-10	05/07

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Kick Out/Growth

Annual Growth Potential	Measurement Barriers	Counterparty	Loss Barrier	Risk Indicator	Fair Value as of	Term (Years)	Start Date
FTSE® Annual Step Down to 75 Kick Out Plan July 2024 MS8629							
6.65%	105%/100%/95%/90%/75% (annually after 2 years)	Morgan Stanley & Co International PLC	65% at end	5	22/05	2-6	10/07

FTSE® Annual Step Down to 85 Kick Out Plan July 2024 | CR8646

7.35%	105%/100%/95%/90%/85% (annually after 2 years)	Credit Agricole CIB	65% at end	5	23/05	2-6	12/07
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Income

Annual Income Potential	Measurement Barriers	Counterparty	Loss Barrier	Risk Indicator	Fair Value as of	Term (Years)	Start Date
FTSE® Monthly Fixed Income Plan June 2024 Option 1 CR8558							
5.67% (0.4725%pm)	NA	Credit Agricole CIB	65% at end	4	22/04	4	14/06

FTSE® Monthly Fixed Income Plan June 2024 | Option 2 | CR8559

5.49% (0.4575%pm)	NA	Credit Agricole CIB	60% at end	3	22/04	4	14/06
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FTSE® Monthly Fixed Income Plan July 2024 | Option 1 | CR8660

					NEW		
5.70% (0.475%pm)	NA	Credit Agricole CIB	65% at end	3	29/05	4	26/07

FTSE® Monthly Fixed Income Plan July 2024 | Option 2 | CR8661

					NEW		
5.55% (0.4625%pm)	NA	Credit Agricole CIB	60% at end	3	29/05	4	26/07

Default Risk Metrics

Below are default metrics taken from Bloomberg as of 7 June 2024. 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	Moody's	S&P	Bloomberg 1-Year Default Risk Rating
BNP Paribas	AA-	Aa3	A+	IG5 Investment Grade
Credit Agricole CIB	AA-	Aa3	A+	IG1 Investment Grade
HSBC Bank PLC	AA-	A1	A+	IG1 Investment Grade
Morgan Stanley & Co International PLC	AA-	Aa3	A+	HY4 High Yield
Natixis	A+	A1	A	IG2 Investment Grade

Fair Value

- Based on our Initial Fair Value Assessment, the products described in this Product List are expected to provide fair value to customers for a reasonably foreseeable period.

Our assessment only considers the expected costs that we are aware of. If onward distributors charge additional costs, they must ensure that these costs will not adversely impact the overall fair value of the product for customers.

Available through



Important information

- ▶ All potential returns are quoted gross and annual rates are quoted non-compounded.
- ▶ This information is for financial advisers only and should not be presented to, or relied up by, private investors.
- ▶ 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.
- ▶ Barrier Levels are a percentage of the Start Levels.
- ▶ This information should be read in conjunction with the relevant offering documentation and where appropriate, Key Information Documents (KIDs), which contain detailed information about each plan and their risks and potential benefits.