

Product List | Week commencing 15 October 2018

Kick Out/Growth	Potential gross return on investment Frequency % of Opening Level	Counterparty	Capital Protection Barrier	SRI*	Close Date	Term (Years)
1. FTSE® Kick Out Plan November 2018	10% for each year Annually 100% for each	BNP Paribas	60% European	4	12 Nov	7
2. FTSE® Defensive Kick Out Plan November 2018	6.50% for each year Annually 100%, 100%, 95%, 95%, 90%, 85%, 75%	HSBC Bank plc	60% European	4	28 Nov	7
3. FTSE® Super Step Down Kick Out Plan October 2018	5.75% for each year Annually 105%, 100%, 95%, 90%, 85%, 80%, 65%	Natixis	60% European	4	16 Oct	7
4. FTSE® Enhanced Step Down Kick Out Plan October 2018	5.75% for each year Annually 105%, 100%, 100%, 95%, 90%, 85%, 65%	Credit Suisse	60% European	4	24 Oct	7
5. FTSE®/STOXX Defensive Kick Start Plan November 2018	12.25% at year 1, 9% per year thereafter Annually 100%, 100%, 100%, 95%, 95%, 90%, 85%	BNP Paribas	60% European	5	26 Nov	7
Income	Potential gross return on investment Frequency % of Opening Level	Counterparty	Capital Protection Barrier	SRI*	Close Date	Term (Years)
6. FTSE® Monthly Contingent Income Plan October 2018	0.50% Monthly 75%	Natixis	60% European	4	16 Oct	10

*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.



1. FTSE® Kick Out Plan November 2018

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 16 November 2020, 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 70% 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 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 60% of its Opening Level an investor will get back the amount they invested.

Product Summary

ISIN	XS1831491649
Issuer	BNP Paribas Issuance B.V., a subsidiary of BNP Paribas
Counterparty	BNP Paribas
Issuer Credit Ratings (Fitch, Moody's, S&P)	A+, Aa3, A
Underlying(s)	FTSE 100 Index
Start Date	14 November 2018
Term	Max 7yrs 2wks
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	7230
Sampling period	30/12/1983 to 17/09/2018
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	4.72%
Matured early at the end of year 2 with investment return	77.59%
Matured early at the end of year 3 with investment return	2.77%
Matured early at the end of year 4 with investment return	3.44%
Matured early at the end of year 5 with investment return	2.66%
Matured early at the end of year 6 with investment return	3.55%
Matured at the end of year 7 with investment return	5.27%

Meteor Research Department, 17 September 2018

Risk and Target Market

Primary client type	Retail clients
Primary distribution strategy	Advised Only
Investor knowledge and experience	Advanced
Financial situation	Willing and able to bear total loss of capital
Summary Risk Indicator	4
Time horizon	Long term (5+ years)
Investment objective	Growth



2. FTSE® Defensive Kick Out Plan November 2018

Investment Return

If the Closing Level of the Index on any Measurement Date before the Final Measurement Date is at least equal to its Reference Level the Plan will kick out, i.e. mature early, and make a gross investment return of 6.50% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 29 November 2019, 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 45.50% of the money invested. If the Final Level of the Index is below its Reference Level, no investment return will be payable at the Maturity Date.

The Reference Levels are as follows: Measurement Date 1: 100%, Measurement Date 2: 100%, Measurement Date 3: 95%, Measurement Date 4: 95%, Measurement Date 5: 90%, Measurement Date 6: 85% and Measurement Date 7: 75%.

Repayment of Capital

An investor will lose money if the Final Level of the Index is below 60% 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 60% of its Opening Level an investor will get back the amount they invested.

Product Summary

ISIN	XS1885553658
Issuer	HSBC Bank plc (the 'Counterparty')
Issuer Credit Ratings (Fitch, Moody's, S&P)	AA-, Aa3, AA-
Underlying(s)	FTSE 100 Index
Start Date	30 November 2018
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	7232
Sampling period	30/12/1983 to 19/09/2018
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	0.00%
Matured early at the end of year 1 with investment return	71.78%
Matured early at the end of year 2 with investment return	10.61%
Matured early at the end of year 3 with investment return	4.19%
Matured early at the end of year 4 with investment return	3.28%
Matured early at the end of year 5 with investment return	3.75%
Matured early at the end of year 6 with investment return	5.06%
Matured at the end of year 7 with investment return	1.34%

Meteor Research Department, 19 September 2018

Risk and Target Market

Primary client type	Retail clients
Primary distribution strategy	Advised Only
Investor knowledge and experience	Advanced
Financial situation	Willing and able to bear total loss of capital
Summary Risk Indicator	4
Time horizon	Long term (5+ years)
Investment objective	Growth

Investment Return

If the Closing Level of the Index on any Measurement Date before the Final Measurement Date is at least equal to its Reference Level the Plan will kick out, i.e. mature early, and make a gross investment return of 5.75% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 18 October 2019, 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 40.25% 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%, Measurement Date 6: 80% and Measurement Date 7: 65%.

Repayment of Capital

An investor will lose money if the Final Level of the Index is below 60% 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 60% of its Opening Level an investor will get back the amount they invested.

Product Summary

ISIN	XS1815447161
Issuer	Natixis Structured Issuance SA
Counterparty	Natixis ('the Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	A, A1, A
Underlying(s)	FTSE 100 Index
Start Date	18 October 2018
Term	Max 7yrs 2wks
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	7218
Sampling period	30/12/1983 to 30/08/2018
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	0.00%
Matured early at the end of year 1 with investment return	63.91%
Matured early at the end of year 2 with investment return	16.14%
Matured early at the end of year 3 with investment return	2.59%
Matured early at the end of year 4 with investment return	4.77%
Matured early at the end of year 5 with investment return	4.53%
Matured early at the end of year 6 with investment return	6.08%
Matured at the end of year 7 with investment return	1.98%

Meteor Research Department, 30 August 2018

Risk and Target Market

Primary client type	Retail clients
Primary distribution strategy	Advised
Investor knowledge and experience	Informed and Advanced
Financial situation	Willing and able to bear total loss of capital
Summary Risk Indicator	4
Time horizon	Long term (5+ years)
Investment objective	Growth

4. FTSE® Enhanced Super Step Down Kick Out Plan October 2018

Investment Return

If the Closing Level of the Index on any Measurement Date before the Final Measurement Date is at least equal to its Reference Level the Plan will kick out, i.e. mature early, and make a gross investment return of 5.75% of the money invested for each year that the Plan has been in force. The first Measurement Date will be on 28 October 2019, 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 40.25% 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: 100%, Measurement Date 4: 95%, Measurement Date 5: 90%, Measurement Date 6: 85% and Measurement Date 7: 65%.

Repayment of Capital

An investor will lose money if the Final Level of the Index is below 60% 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 60% of its Opening Level an investor will get back the amount they invested.

Product Summary

ISIN	XS1863215379
Issuer	Credit Suisse AG (the 'Counterparty')
Issuer Credit Ratings (Fitch, Moody's, S&P)	A, A1, A
Underlying(s)	FTSE 100 Index
Start Date	26 October 2018
Term	Max 7yrs 2wks
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	7228
Sampling period	30/12/1983 to 13/09/2018
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	0.00%
Matured early at the end of year 1 with investment return	63.96%
Matured early at the end of year 2 with investment return	16.12%
Matured early at the end of year 3 with investment return	4.34%
Matured early at the end of year 4 with investment return	5.41%
Matured early at the end of year 5 with investment return	4.29%
Matured early at the end of year 6 with investment return	4.86%
Matured at the end of year 7 with investment return	1.02%

Meteor Research Department, 13 September 2018

Risk and Target Market

Primary client type	Retail clients
Primary distribution strategy	Advised
Investor knowledge and experience	Informed or Advanced
Financial situation	Willing and able to bear total loss of capital
Summary Risk Indicator	4
Time horizon	Long term (5+ years)
Investment objective	Growth

5. FTSE®/STOXX Defensive Kick Start Plan November 2018

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 for each year that the Plan has been in force. The first Measurement Date will be on 28 November 2019, one year after the Start Date.

In the event an early maturity is triggered, the gross investment return payable will be: 12.25% at year 1; 21.25% at year 2; 30.25% at year 3; 39.25% at year 4; 48.25% at year 5 and 57.25% at year 6.

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 66.25% of the money invested. If the Final Level of one or both of the 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: 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 60% of its Opening Level and the amount of their 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 they 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 they invested.

Product Summary

ISIN	XS1831500068
Issuer	BNP Paribas Issuance B.V., a subsidiary of BNP Paribas
Counterparty	BNP Paribas
Issuer Credit Ratings (Fitch, Moody's, S&P)	A+, Aa3, A
Underlying(s)	FTSE 100 Index & EURO STOXX 50 Index
Start Date	28 November 2018
Term	Max 7yrs 2wks
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	6449
Sampling period	30/12/1986 to 19/09/2018
Maturity scenario	Frequency
Incurred capital loss	0.00%
Initial capital returned only	6.26%
Matured early at the end of year 1 with investment return	62.04%
Matured early at the end of year 2 with investment return	7.92%
Matured early at the end of year 3 with investment return	6.82%
Matured early at the end of year 4 with investment return	7.27%
Matured early at the end of year 5 with investment return	0.98%
Matured early at the end of year 6 with investment return	3.19%
Matured at the end of year 7 with investment return	5.50%

Meteor Research Department, 19 September 2018

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 Monthly Measurement Date is at least equal to 75% of its Opening Level, the Plan will pay a gross income of 0.50% for that month. No income will be payable for a month if the Closing Level of the Index is below 75% of its Opening Level on the Monthly Measurement Date.

The first Monthly Measurement Date will be on 19 November 2018, one month after the Start Date. Thereafter, the performance of the Index will be measured monthly. If the kick-out condition is met (see below), income will be paid in respect of that month and the Plan will mature early. No further income payments will then be payable.

Kick-out Condition

From year 2, the Plan will kick-out, i.e. mature early, if the Closing Level of the Index is at least 5% above its Opening Level on any Quarterly Measurement Date. In this event an investor would receive a full return of their money, as well as the income due for that month.

The first Quarterly Measurement Date on which an early maturity could be triggered will be on 19 October 2020, two years after the Start Date.

Repayment of Capital

An investor will lose money if the Final Level of the Index is below 60% of its Opening Level and 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	XS1815446437
Issuer	Natixis Structured Issuance SA
Counterparty	Natixis ('the Guarantor')
Issuer Credit Ratings (Fitch, Moody's, S&P)	A, A1, A
Underlying(s)	FTSE 100 Index
Start Date	18 October 2018
Term	Up to 10yrs 2wks
Capital Protection	60% 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 10 year cycles tested	6435
Sampling period	30/12/1983 to 28/08/2018
Maturity scenario	Frequency
Breached European Barrier	0.03%
Matured in the 8th quarter	71.55%
Matured after the 8th quarter	28.45%
Frequency of number of income payments paid	Frequency
Less than 24 income payments paid	0.37%
24 income payments paid	71.41%
More than 24 income payments paid	28.22%

Meteor Research Department, 28 August 2018

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

Default Risk Metrics

Below are default metrics taken from Bloomberg as of 16 August 2018. The table below shows the Bloomberg default risk classification of the relevant counterparties in our current product range. We also show long term credit ratings of the counterparties from Fitch, Moody's and S&P.

	Fitch Issuer Default Rating	Moody's Issuer Credit Rating	S&P Local Currency Issuer Credit Rating	Bloomberg Default Rating
HSBC Bank plc	AA-	Aa3	AA-	IG7 Investment Grade
Natixis	A	A1	A	HY1 High Yield
Credit Suisse	A	A1	A	IG9 Investment Grade
BNP Paribas	A+	Aa3	A	HY1 High Yield

Available through



Important information

- Our Product List details the main specifications of our current product range.
- The plan summaries show any relevant kick out levels, capital protection barriers and potential return levels. All potential returns are quoted gross.
- This information is for financial advisers only and should not be presented to, or relied up by, private investors.
- Simulated/forecast performance is not a reliable indicator of potential future performance.
- The figures quoted in this document are for illustrative purposes only.
- The information provided does not constitute investment, legal or tax advice and is provided as guidance only.
- Reference Levels are a percentage of the Index/Indices Opening Level/Levels.
- Only advised business is accepted for plans with BNP Paribas, Goldman Sachs & HSBC Bank plc as counterparty.

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