



Risk Indicator – Extracted from KID



# UK Callable Supertracker Plan - Issue 3 May 2022

## Potential Return

10% per annum (2.50% per quarter) paid if the Issuing bank ‘calls’ the product on any observation date prior to its maturity date.

## How the Investment works

This is a 6 year 2 week Plan based on the performance of the FTSE™ 100 Index. The Plan is constructed to offer a potential return of 10.00% per annum to the redemption date if the Issuer calls the investment, or 500% participation in any growth of the FTSE™ 100 Index at maturity.

If the Plan is not called early, at maturity, the investor receives a return of 500% of any positive growth in the FTSE™ 100 Index. For example, at maturity, if the FTSE™ 100 Index had risen 10% from the Initial Index Level, the investor will receive 100% of their investment back plus a 50% growth payment (10% X 500%).

## Capital Protection

60% of the Initial Level. If the Underlying Index is below 60% of its Initial Level on the Final Observation date, capital return will be reduced on a 1-for-1 basis. For example, the Underlying has fallen to 50% of its initial level, 50% of the capital will be returned. However, if on the Final Valuation Date, the Underlying Index is at or above 60% of its Initial Level, capital is protected in full.

## Product Summary

|                          |                              |
|--------------------------|------------------------------|
| <b>ISIN:</b>             | XS2358189657                 |
| <b>Guarantor:</b>        | BNP Paribas                  |
| <b>Underlying Index:</b> | FTSE™ 100 Index              |
| <b>Plan Strike Date:</b> | 20 May 2022                  |
| <b>Investment Term:</b>  | 6yrs 2 weeks (if not called) |

## 16 Year Historical Simulation

Back-testing shows how the Underlying Index performed historically using data from previous potential Strike Dates. On each scenario the strike level is taken and then the level of the Underlying Index 6 years on is then used to calculate the growth percentage. As you can see, the Underlying Index has shown growth above the Strike Level 77.81% of the time meaning historically, even if the Plan was not called by the Issuing Bank, positive returns on the Deposit Amount would have been achieved over these periods.

| Growth at Maturity                          | Amount of Times | % of Total Tested |
|---|-----------------|-------------------|
| Above 50%                                   | 170             | 6.80%             |
| Between 40% & 50%                           | 101             | 4.04%             |
| Between 30% & 40%                           | 206             | 8.24%             |
| Between 20% & 30%                           | 468             | 18.71%            |
| Between 10% & 20%                           | 612             | 24.47%            |
| Between 0.01% & 10%                         | 389             | 15.55%            |
| <b>Growth above Strike Level -Sub Total</b> |                 | <b>77.81%</b>     |
| Between 0% & -10%                           | 456             | 18.23%            |
| Between -10% & -20%                         | 94              | 3.76%             |
| Between -20% & -30%                         | 5               | 0.20%             |
| Between -30% & -40%                         | -               | 0.00%             |
| <b>Total Tested</b>                         | <b>2,501</b>    | <b>100.00%</b>    |

Source: Bloomberg, data period: 28/03/2006 – 28/03/2022.

Important Information: Historic performance should not be relied up on as an indication of future performance.

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