

# UK & Europe Annual Kick-out Plan (BNP026)

**WALKERCRIPS**  
Structured Investments

The Plan provides the potential to receive an accumulated return of 11% p.a. depending on the performance of the FTSE 100 Index and the EURO STOXX 50 Index.

If, on an Anniversary Date, both the FTSE 100 Index and the EURO STOXX 50 Index close **at or above their Initial Index Levels**, the Plan will end and the Initial Investment will be repaid, plus an accumulated return of 11% for each year that has elapsed since the Investment Start Date.

If, however, the FTSE 100 Index or the EURO STOXX 50 Index close **below their Initial Index Levels** on an Anniversary Date, the Plan will continue to the next Anniversary Date.

**Where the Plan has not matured early and runs to the full six year term, investors will lose a significant proportion of their Initial Investment if the Final Index Level of either Index is below 65% of its Initial Index Level on the Investment End Date.**

Investment Start Date: 1 March 2024	Accumulated return amount
<b>Year 2:</b> 2 March 2026 Have both Indices closed <b>at or above</b> their Initial Index Levels?	<b>YES</b> 22%
<b>NO</b>	
<b>Year 3:</b> 1 March 2027 Have both Indices closed <b>at or above</b> their Initial Index Levels?	<b>YES</b> 33%
<b>NO</b>	
<b>Year 4:</b> 1 March 2028 Have both Indices closed <b>at or above</b> their Initial Index Levels?	<b>YES</b> 44%
<b>NO</b>	
<b>Year 5:</b> 1 March 2029 Have both Indices closed <b>at or above</b> their Initial Index Levels?	<b>YES</b> 55%
<b>NO</b>	
<b>Year 6 Investment End Date:</b> 1 March 2030	
Are both <b>Final Index Levels at or above</b> their Initial Index Levels?	<b>YES</b> 66%
<b>NO</b>	
Are both <b>Final Index Levels at or above 65%</b> of their Initial Index Levels?	<b>YES</b> Repayment of Initial Investment only
<b>NO</b>	

If the **Final Index Level of either Index is below 65%** of the Initial Index Level, a significant proportion of an investor's Initial Investment will be lost and investors will not receive a return from their investment in the Plan.

## APPLICATION DEADLINE

23 February 2024

## INVESTMENT START DATE

1 March 2024

## INVESTMENT END DATE

1 March 2030

## INVESTMENT TERM

Up to six years

## INDEX

FTSE 100 Index  
EURO STOXX 50 Index

## INITIAL INDEX LEVEL

Closing Levels of the Index on  
1 March 2024  
FTSE 100 Index: 7,682.50  
EURO STOXX 50 Index: 4,894.86

## FINAL INDEX LEVEL

Closing Levels of the Index on  
1 March 2030

## COUNTERPARTY

BNP Paribas

## S&P CREDIT RATING\*

A+ stable  
\*as at 23 January 2024

## COUNTERPARTY RISK

Capital is at risk if BNP Paribas were to fail or become insolvent. An investor could lose some or all of their investment and any return that may be due.

## CAPITAL AT RISK

Capital is at risk if the Plan has not matured early, and either one or both Index has fallen below 65% of their Initial Index Level on the Investment End Date.

## UNDERLYING SECURITIES ISIN

XS2701355799

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