

**Guidance for the FTSE 100 Growth Plan - June 2021**

Please read this guidance in conjunction with the factsheets and Key Investor Documents enclosed.

Please ensure you fully understand the key points and risks associated with this structured product.

The FTSE 100 Growth Plan aims to provide a return of 8% per annum over a maximum of five years. This annual return is paid on the condition that the FTSE100 index is above the autocall barrier on the autocall observation date. The autocall barriers are as follows:

- Years 1 to 5 if the index is above 100% of its strike level
- The initial strike level for this structured product is observed on 01 June 2021.

**Capital protection**

The capital protection for this plan is dependent on BNP Paribas fulfilling its obligations, along with the investment being held until maturity, unless there is a prior autocall. The initial capital is used to purchase securities in BNP Paribas that have similar characteristics to investing in corporate bonds. In the unlikely event of default, investors will be creditors of BNP Paribas.

BNP Paribas has been rated A+ by Standard & Poor's, as at 02 March 2021. Standard & Poor's is an independent credit rating agency that uses a scale to denote creditworthiness, ranging from AAA (highest) to D (lowest). Issuers within the A rating band are described by Standard & Poor's as having strong capacity to meet their financial commitments but are more susceptible to the adverse effects of changes in circumstances and economic conditions than those issuers rated AAA or AA. Further information about ratings can be obtained via this website: [www.spglobal.com/ratings/en/about/understanding-credit-ratings](http://www.spglobal.com/ratings/en/about/understanding-credit-ratings)

**Capital at risk – FTSE100 Growth Plan**

Initial capital is not 100% secure with this structured product. If at maturity on 01 June 2026 the index is below 61.75% of its initial level, the initial capital being returned will be reduced by any negative performance. For example, if the FTSE100 index was 70% below its initial strike level, the initial investment would be reduced by 70%. Therefore, **the return of the original capital invested is not guaranteed.**