

Transatlantic ESG Bond 3

This Investment was created exclusively for clients of Seaspray Private.

START DATE

July 28th 2023

MATURITY

January 28th 2025

BACKGROUND

An equity based investment strategy that focused on the performance of 100 large companies in the United States and the Eurozone with the highest ESG scores. The Bond provided a return linked to the performance of these companies with capital protection features

Counterparty/Guarantor: BNP Paribas
Credit Ratings: AA- (Fitch), A1 (Moody's) and A+ (S&P)

THEMATIC STRATEGY

The Underlying S&P Transatlantic 100 ESG Select EW RC 17% 50 Point Decrement Index was designed to provide exposure to the performance of 100 of the largest companies in both the Eurozone and the United States that had the highest **Environmental, Social and Governance (ESG)** scores. Companies that were involved in controversial activities and who did not comply with the UN Global Compact Principles were excluded.

The Index incorporated a volatility **Risk Control Mechanism** to adjust the exposure of the Index to the Portfolio of Stocks in order to maintain volatility close to a level of 17%.

17.10%*

Gross return
for our clients
over 1.5 years,
equating to

11.40%

per annum

This was a Capital at
Risk product:
Risk Indicator Rating 5.

*
Gross return after 1.5 years

Warning: Past Performance and Simulated Past Performance are not a reliable guide to future performance.

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