

BCP CAPITAL SECURE BONDS



PERFORMANCE SUMMARY | END Q3 2015

BCP provides a diverse range of capital secure bonds linked to the performance of various asset classes including Equities, Indices, Absolute Return Funds, Multi-Asset Funds and Fixed Income.

| BCP Bond | Bond Name | Underlying Asset | Start Date | Maturity Date | Underlying Asset Performance Since Strike | Bond Performance End Q3 2015 |
|---|--|--|------------|---------------|---|------------------------------|
| Equity - Stock basket based bonds | | | | | | |
| BCP 50/50 Split Deposit Bond 3 | BCP 50/50 Split Deposit 100 Growth Bond 3 | Equity Basket of 25 Global Shares | 16/12/2011 | 22/12/2015 | 19.3% | 119.3% |
| BCP 50/50 Split Deposit Bond 3 | BCP 50/50 Split Deposit 200 Growth Bond 3 | Equity Basket of 25 Global Shares | 16/12/2011 | 22/12/2015 | 19.3% | 128.6% |
| BCP 50/50 Split Deposit Bond 4 | BCP 50/50 Split Deposit Double Growth Bond 4 | Equity Basket of 25 Global Shares | 26/03/2012 | 30/06/2016 | 0.8% | 101.6% |
| BCP 50/50 Split Deposit Bond 4 | BCP 50/50 Split Deposit Quadruple Growth Bond 4 | Equity Basket of 25 Global Shares | 26/03/2012 | 30/06/2016 | 0.8% | 93.1% |
| BCP Split Deposit Growth Bond | BCP Split Deposit 100 Growth Bond | Equity Basket of 25 Global Shares | 22/06/2012 | 28/06/2016 | 7.4% | 107.4% |
| BCP Split Deposit Growth Bond | BCP Split Deposit 200 Growth Bond | Equity Basket of 25 Global Shares | 22/06/2012 | 28/06/2016 | 7.4% | 104.8% |
| BCP Split Deposit Growth Bond 2 | BCP Split Deposit 100 Growth Bond 2 | Equity Basket of 25 Global Shares | 28/09/2012 | 05/01/2017 | 8.1% | 108.1% |
| BCP Split Deposit Growth Bond 2 | BCP Split Deposit 200 Growth Bond 2 | Equity Basket of 25 Global Shares | 28/09/2012 | 05/01/2017 | 8.1% | 106.2% |
| BCP Split Deposit Growth Bond 3 | BCP Split Deposit 100 Growth Bond 3 | Equity Basket of 30 Global Shares | 14/12/2012 | 21/03/2017 | 13.9% | 113.9% |
| BCP Split Deposit Growth Bond 3 | BCP Split Deposit 200 Growth Bond 3 | Equity Basket of 30 Global Shares | 14/12/2012 | 21/03/2017 | 13.9% | 117.8% |
| BCP Split Deposit Growth Bond 4 | BCP Split Deposit 125 Growth Bond 4 | Equity Basket of 30 Global Shares | 22/03/2013 | 28/06/2018 | 12.8% | 116.1% |
| BCP Split Deposit Growth Bond 4 | BCP Split Deposit 225 Growth Bond 4 | Equity Basket of 30 Global Shares | 22/03/2013 | 28/06/2018 | 12.8% | 118.9% |
| BCP Split Deposit Growth Bond 5 | BCP 125 Growth Bond 5 | Equity Basket of 30 Global Shares | 07/06/2013 | 14/09/2018 | 10.1% | 112.6% |
| BCP Split Deposit Growth Bond 5 | BCP Split Deposit Growth Bond 5 | Equity Basket of 30 Global Shares | 07/06/2013 | 14/09/2018 | 10.1% | 110.1% |
| BCP Global Equity Bond | BCP Double Global Equity Bond | Equity Basket of 25 Global Shares | 03/12/2010 | 10/12/2015 | 5.7% | 111.3% |
| BCP Global Equity Bond | BCP Quadruple Global Equity Bond | Equity Basket of 25 Global Shares | 03/12/2010 | 10/12/2015 | 5.7% | 112.6% |
| BCP Global Equity Bond 2 | BCP Double Global Equity Bond 2 | Equity Basket of 25 Global Shares | 04/03/2011 | 11/03/2016 | 5.0% | 110.0% |
| BCP Global Equity Bond 2 | BCP Quadruple Global Equity Bond 2 | Equity Basket of 25 Global Shares | 04/03/2011 | 11/03/2016 | 5.0% | 109.9% |
| BCP Equity Growth Bond | BCP 125 Growth Bond | Equity Basket of 25 Global Shares | 28/09/2012 | 05/01/2017 | 8.1% | 110.1% |
| BCP Equity Growth Bond | BCP 225 Growth Bond | Equity Basket of 25 Global Shares | 28/09/2012 | 05/01/2017 | 8.1% | 108.2% |
| Equity - Index based bonds | | | | | | |
| BCP Capital Secure Dividend Growth Bond | BCP Capital Secure Dividend Growth Bond | Stoxx Europe Maximum Dividend 40 Index | 23/07/2012 | 30/08/2017 | 51.8% | 151.8% |
| BCP Split Deposit Euro Stoxx Bond | BCP 100 Euro Stoxx Bond | Euro Stoxx 50 Index | 08/05/2013 | 15/08/2018 | 14.6% | 114.6% |
| BCP Split Deposit Euro Stoxx Bond | BCP Split Deposit Euro Stoxx Bond | Euro Stoxx 50 Index | 08/05/2013 | 15/08/2018 | 14.6% | 113.1% |
| BCP MSCI World Minimum Volatility Index Bond | BCP MSCI World Min Vol Index Bond - Growth Version | MSCI World Minimum Volatility Index | 23/08/2013 | 28/02/2018 | 32.0% | 133.4% |
| BCP MSCI World Minimum Volatility Index Bond | BCP MSCI World Min Vol Index Bond - Protected Version | MSCI World Minimum Volatility Index | 23/08/2013 | 28/02/2018 | 32.0% | 125.6% |
| BCP MSCI Europe Minimum Volatility Index Bond | BCP MSCI Europe Min Vol Index Bond - Growth Version | MSCI Europe Minimum Volatility Index | 23/08/2013 | 28/08/2017 | 27.4% | 129.3% |
| BCP MSCI Europe Minimum Volatility Index Bond | BCP MSCI Europe Min Vol Index Bond - Protected Version | MSCI Europe Minimum Volatility Index | 23/08/2013 | 28/08/2017 | 27.4% | 121.9% |
| BCP MSCI Global Equity Index Bond | BCP MSCI Global Equity Index Bond - Growth Version | MSCI World Minimum Volatility Index | 25/10/2013 | 30/04/2018 | 31.2% | 132.4% |
| BCP MSCI Global Equity Index Bond | BCP MSCI Global Equity Index Bond - Protected Version | MSCI World Minimum Volatility Index | 25/10/2013 | 30/04/2018 | 31.2% | 124.9% |
| BCP MSCI European Equity Index Bond | BCP MSCI European Equity Index Bond - Growth Version | MSCI Europe Minimum Volatility Index | 31/10/2013 | 07/05/2018 | 22.5% | 122.0% |

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PERFORMANCE SUMMARY | END Q3 2015

| BCP Bond | Bond Name | Underlying Asset | Start Date | Maturity Date | Underlying Asset Performance Since Strike | Bond Performance End Q3 2015 |
|---|---|--------------------------------------|------------|---------------|---|------------------------------|
| BCP MSCI European Equity Index Bond | BCP MSCI European Equity Index Bond - Protected Version | MSCI Europe Minimum Volatility Index | 31/10/2013 | 07/05/2018 | 22.5% | 118.0% |
| BCP MSCI Global Equity Index Bond 2 | BCP MSCI Global Equity Index Bond 2 - Growth Version | MSCI World Minimum Volatility Index | 11/12/2013 | 18/06/2018 | 34.0% | 135.8% |
| BCP MSCI Global Equity Index Bond 2 | BCP MSCI Global Equity Index Bond 2 - Protected Version | MSCI World Minimum Volatility Index | 11/12/2013 | 18/06/2018 | 34.0% | 127.2% |
| BCP MSCI European Equity Index Bond 2 | BCP MSCI European Equity Index Bond 2 - Growth Version | MSCI Europe Minimum Volatility Index | 12/12/2013 | 18/12/2017 | 26.3% | 126.5% |
| BCP MSCI European Equity Index Bond 2 | BCP MSCI European Equity Index Bond 2 - Protected Version | MSCI Europe Minimum Volatility Index | 12/12/2013 | 18/12/2017 | 26.3% | 121.0% |
| BCP MSCI Global Equity Index Bond 3 | BCP MSCI Global Equity Index Bond 3 - Growth Version | MSCI World Minimum Volatility Index | 07/03/2014 | 14/09/2018 | 29.0% | 129.8% |
| BCP MSCI Global Equity Index Bond 3 | BCP MSCI Global Equity Index Bond 3 - Protected Version | MSCI World Minimum Volatility Index | 07/03/2014 | 14/09/2018 | 29.0% | 123.2% |
| BCP MSCI European Equity Index Bond 3 | BCP MSCI European Equity Index Bond 3 - Growth Version | MSCI Europe Minimum Volatility Index | 14/03/2014 | 21/03/2018 | 20.1% | 119.2% |
| BCP MSCI European Equity Index Bond 3 | BCP MSCI European Equity Index Bond 3 - Protected Version | MSCI Europe Minimum Volatility Index | 14/03/2014 | 21/03/2018 | 20.1% | 116.1% |
| BCP World Equity Index Bond | BCP World Equity Index Bond - Growth Version | Finvex S&E World 30 Index | 20/06/2014 | 27/12/2018 | 7.7% | 104.3% |
| BCP World Equity Index Bond | BCP World Equity Index Bond - Protected Version | Finvex S&E World 30 Index | 20/06/2014 | 27/12/2018 | 7.7% | 106.2% |
| BCP European Equity Index Bond | BCP European Equity Index Bond - Growth Version | Finvex S&E Europe 30 Index | 20/06/2014 | 27/12/2018 | 11.5% | 108.8% |
| BCP European Equity Index Bond | BCP European Equity Index Bond - Protected Version | Finvex S&E Europe 30 Index | 20/06/2014 | 27/12/2018 | 11.5% | 109.2% |
| BCP World Equity Index Bond 2 | BCP World Equity Index Bond 2 - Growth Version | Finvex S&E World 30 Index | 19/09/2014 | 26/09/2019 | 4.5% | 100.4% |
| BCP World Equity Index Bond 2 | BCP World Equity Index Bond 2 - Protected Version | Finvex S&E World 30 Index | 19/09/2014 | 26/09/2019 | 4.5% | 103.6% |
| BCP European Equity Index Bond 2 | BCP European Equity Index Bond 2 - Growth Version | Finvex S&E Europe 30 Index | 19/09/2014 | 26/09/2019 | 9.0% | 105.8% |
| BCP European Equity Index Bond 2 | BCP European Equity Index Bond 2 - Protected Version | Finvex S&E Europe 30 Index | 19/09/2014 | 26/09/2019 | 9.0% | 107.2% |
| BCP World Equity Index Bond 3 | BCP World Equity Index Bond 3 - Growth Version | Finvex S&E World 30 Index | 09/12/2014 | 12/06/2020 | 4.4% | 100.3% |
| BCP World Equity Index Bond 3 | BCP World Equity Index Bond 3 - Protected Version | Finvex S&E World 30 Index | 09/12/2014 | 12/06/2020 | 4.4% | 103.5% |
| BCP European Equity Index Bond 3 | BCP European Equity Index Bond 3 - Growth Version | Finvex S&E Europe 30 Index | 09/12/2014 | 12/06/2020 | 6.9% | 103.2% |
| BCP European Equity Index Bond 3 | BCP European Equity Index Bond 3 - Protected Version | Finvex S&E Europe 30 Index | 09/12/2014 | 12/06/2020 | 6.9% | 105.5% |
| BCP World Equity Index Bond 4 | BCP World Equity Index Bond 4 - Growth Version | Finvex S&E World 30 Index | 12/03/2015 | 20/09/2020 | -10.0% | 95.0% |
| BCP World Equity Index Bond 4 | BCP World Equity Index Bond 4 - Protected Version | Finvex S&E World 30 Index | 12/03/2015 | 20/09/2020 | -10.0% | 100.0% |
| BCP European Equity Index Bond 4 | BCP European Equity Index Bond 4 - Growth Version | Finvex S&E Europe 30 Index | 12/03/2015 | 20/09/2020 | -8.0% | 95.0% |
| BCP European Equity Index Bond 4 | BCP European Equity Index Bond 4 - Protected Version | Finvex S&E Europe 30 Index | 12/03/2015 | 20/09/2020 | -8.0% | 100.0% |
| BCP World Equity Index Bond 5 | BCP World Equity Index Bond 5 - Growth Version | Finvex S&E World 30 Index | 19/06/2015 | 26/06/2020 | -4.9% | 95.0% |
| BCP World Equity Index Bond 5 | BCP World Equity Index Bond 5 - Protected Version | Finvex S&E World 30 Index | 19/06/2015 | 26/06/2020 | -4.9% | 100.0% |
| BCP European Equity Index Bond 5 | BCP European Equity Index Bond 5 - Growth Version | Finvex S&E Europe 30 Index | 19/06/2015 | 26/06/2020 | -5.6% | 95.0% |
| BCP European Equity Index Bond 5 | BCP European Equity Index Bond 5 - Protected Version | Finvex S&E Europe 30 Index | 19/06/2015 | 26/06/2020 | -5.6% | 100.0% |
| BCP Credit Union Secure European Equity Account | BCP Credit Union Secure European Equity Account | Finvex S&E Europe 30 Index | 08/05/2015 | 15/05/2020 | -8.7% | 100.0% |
| Absolute Return Bonds | | | | | | |
| BCP All Markets Growth Bond | BCP All Markets Growth Bond | Lyxor Focus Fund - EUR Class | 21/09/2010 | 28/12/2015 | 8.6% | 107.7% |
| BCP All Markets Growth Bond 2 | BCP All Markets Growth Bond 2 | Lyxor Focus Fund - EUR Class | 30/11/2010 | 07/03/2016 | 8.4% | 107.5% |

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PERFORMANCE SUMMARY | END Q3 2015

| BCP Bond | Bond Name | Underlying Asset | Start Date | Maturity Date | Underlying Asset Performance Since Strike | Bond Performance End Q3 2015 |
|---|---|--------------------------------|------------|---------------|---|------------------------------|
| BCP Absolute Return Bond | BCP Absolute Return Bond | Lyxor Epsilon Fund - EUR Class | 08/06/2011 | 14/09/2016 | 21.3% | 119.2% |
| BCP Absolute Return Bond 2 | BCP Absolute Return Bond 2 | Lyxor Epsilon Fund - EUR Class | 07/09/2011 | 14/12/2016 | 20.8% | 118.7% |
| BCP Absolute Return Bond 3 | BCP Absolute Return Bond 3 | Lyxor Epsilon Fund - EUR Class | 02/12/2011 | 09/03/2017 | 28.9% | 126.0% |
| BCP Absolute Return Bond 4 | BCP Absolute Return Bond 4 | Lyxor Epsilon Fund - EUR Class | 09/03/2012 | 16/06/2017 | 26.3% | 123.7% |
| BCP Absolute Return Bond 5 | BCP Absolute Return Bond 5 | Lyxor Epsilon Fund - EUR Class | 08/06/2012 | 15/09/2017 | 26.4% | 123.7% |
| BCP Split Deposit Absolute Return Bond | BCP 110 Absolute Return Bond | Carmignac Patrimoine Fund | 05/10/2012 | 12/01/2018 | 12.3% | 113.5% |
| BCP Split Deposit Absolute Return Bond | BCP Split Deposit Absolute Return Bond | Carmignac Patrimoine Fund | 05/10/2012 | 12/01/2018 | 12.3% | 112.3% |
| BCP Split Deposit Absolute Return Bond 2 | BCP 110 Absolute Return Bond 2 | Carmignac Patrimoine Fund | 21/12/2012 | 28/03/2018 | 12.5% | 113.8% |
| BCP Split Deposit Absolute Return Bond 2 | BCP Split Deposit Absolute Return Bond 2 | Carmignac Patrimoine Fund | 21/12/2012 | 28/03/2018 | 12.5% | 112.5% |
| BCP Split Deposit Absolute Return Bond 3 | BCP 100 Absolute Return Bond | Carmignac Patrimoine Fund | 02/04/2013 | 09/07/2018 | 8.9% | 108.9% |
| BCP Split Deposit Absolute Return Bond 3 | BCP Split Deposit Absolute Return Bond 3 | Carmignac Patrimoine Fund | 02/04/2013 | 09/07/2018 | 8.9% | 108.0% |
| BCP Split Deposit Absolute Return Bond 4 | BCP 80 Absolute Return Bond | Carmignac Patrimoine Fund | 31/05/2013 | 07/09/2018 | 8.4% | 106.7% |
| BCP Split Deposit Absolute Return Bond 4 | BCP Split Deposit Absolute Return Bond 4 | Carmignac Patrimoine Fund | 31/05/2013 | 07/09/2018 | 8.4% | 106.7% |
| BCP Split Deposit Absolute Return Bond 5 | BCP 90 Absolute Return Bond | Carmignac Patrimoine Fund | 30/08/2013 | 30/11/2018 | 13.7% | 112.3% |
| BCP Split Deposit Absolute Return Bond 5 | BCP Split Deposit Absolute Return Bond 5 | Carmignac Patrimoine Fund | 30/08/2013 | 30/11/2018 | 13.7% | 110.9% |
| BCP Split Deposit Absolute Return Bond 6 | BCP 90 Absolute Return Bond 2 | Carmignac Patrimoine Fund | 08/11/2013 | 08/02/2019 | 9.5% | 108.5% |
| BCP Split Deposit Absolute Return Bond 6 | BCP Split Deposit Absolute Return Bond 6 | Carmignac Patrimoine Fund | 08/11/2013 | 08/02/2019 | 9.5% | 107.6% |
| BCP Split Deposit Absolute Return Bond 7 | BCP 120 Absolute Return Bond | Carmignac Patrimoine Fund | 20/12/2013 | 20/03/2019 | 9.1% | 106.0% |
| BCP Split Deposit Absolute Return Bond 7 | BCP 90 Absolute Return Bond 3 | Carmignac Patrimoine Fund | 20/12/2013 | 20/03/2019 | 9.1% | 108.2% |
| BCP Split Deposit Absolute Return Bond 7 | BCP Split Deposit Absolute Return Bond 7 | Carmignac Patrimoine Fund | 20/12/2013 | 20/03/2019 | 9.1% | 107.3% |
| BCP Split Deposit Absolute Return Bond 8 | BCP 120 Absolute Return Bond 2 | Carmignac Patrimoine Fund | 02/04/2014 | 02/07/2019 | 8.1% | 104.7% |
| BCP Split Deposit Absolute Return Bond 8 | BCP 90 Absolute Return Bond 4 | Carmignac Patrimoine Fund | 02/04/2014 | 02/07/2019 | 8.1% | 107.3% |
| BCP Split Deposit Absolute Return Bond 8 | BCP Split Deposit Absolute Return Bond 8 | Carmignac Patrimoine Fund | 02/04/2014 | 02/07/2019 | 8.1% | 106.5% |
| BCP Split Deposit Absolute Return Bond 9 | BCP 120 Absolute Return Bond 3 | Carmignac Patrimoine Fund | 03/07/2014 | 03/04/2020 | 4.8% | 100.7% |
| BCP Split Deposit Absolute Return Bond 9 | BCP 90 Absolute Return Bond 5 | Carmignac Patrimoine Fund | 03/07/2014 | 03/04/2020 | 4.8% | 104.3% |
| BCP Split Deposit Absolute Return Bond 9 | BCP Split Deposit Absolute Return Bond 9 | Carmignac Patrimoine Fund | 03/07/2014 | 03/04/2020 | 4.8% | 103.8% |
| BCP Absolute Return Bond 10 | BCP Absolute Return Bond 10 - Growth Version | Carmignac Patrimoine Fund | 30/09/2014 | 30/06/2020 | 2.1% | 97.6% |
| BCP Absolute Return Bond 10 | BCP Absolute Return Bond 10 - Protected Version | Carmignac Patrimoine Fund | 30/09/2014 | 30/06/2020 | 2.1% | 101.7% |
| BCP Absolute Return Bond 11 | BCP Absolute Return Bond 11 - Growth Version | Carmignac Patrimoine Fund | 19/12/2014 | 21/12/2020 | 0.7% | 95.9% |
| BCP Absolute Return Bond 11 | BCP Absolute Return Bond 11 - Protected Version | Carmignac Patrimoine Fund | 19/12/2014 | 21/12/2020 | 0.7% | 100.6% |
| BCP Split Deposit Absolute Return Bond 12 | BCP Absolute Return Bond 12 - Growth Version | Carmignac Patrimoine Fund | 30/03/2015 | 30/03/2021 | -11.4% | 95.0% |
| BCP Split Deposit Absolute Return Bond 12 | BCP Split Deposit Absolute Return Bond 12 | Carmignac Patrimoine Fund | 30/03/2015 | 30/03/2021 | -11.4% | 95.0% |
| BCP Absolute Return Bond 14 | BCP Absolute Return Bond 14 | Carmignac Patrimoine Fund | 19/06/2015 | 26/06/2020 | -6.6% | 95.0% |
| BCP Absolute Return Bond 15 | BCP Absolute Return Bond 15 - Growth Plus Version | Carmignac Patrimoine Fund | 25/09/2015 | 25/09/2020 | 0.2% | 90.3% |
| BCP Absolute Return Bond 15 | BCP Absolute Return Bond 15 - Growth Version | Carmignac Patrimoine Fund | 25/09/2015 | 25/09/2020 | 0.2% | 95.2% |

BCP CAPITAL SECURE BONDS



PERFORMANCE SUMMARY | END Q3 2015

| BCP Bond | Bond Name | Underlying Asset | Start Date | Maturity Date | Underlying Asset Performance Since Strike | Bond Performance End Q3 2015 |
|---|---|--|------------|---------------|---|------------------------------|
| BCP Credit Union Split Deposit Absolute Return Bond | BCP Credit Union Split Deposit Absolute Return Bond | Carmignac Patrimoine Fund | 08/11/2013 | 08/02/2019 | 9.5% | 107.6% |
| BCP Credit Union Split Deposit Absolute Return Bond 2 | BCP Credit Union Split Deposit Absolute Return Bond 2 | Carmignac Patrimoine Fund | 20/12/2013 | 20/03/2019 | 9.1% | 107.3% |
| BCP Credit Union Split Deposit Absolute Return Bond 3 | BCP Credit Union Split Deposit Absolute Return Bond 3 | Carmignac Patrimoine Fund | 02/04/2014 | 02/07/2019 | 8.1% | 106.5% |
| BCP Credit Union Split Deposit Absolute Return Bond 4 | BCP Credit Union Split Deposit Absolute Return Bond 4 | Carmignac Patrimoine Fund | 03/07/2014 | 03/04/2020 | 4.8% | 103.8% |
| | | | | | | |
| BCP GBP Absolute Return Bond | BCP GBP 130 Absolute Return Bond | Carmignac Patrimoine Fund | 05/09/2014 | 12/03/2018 | 0.9% | 96.2% |
| BCP GBP Absolute Return Bond | BCP GBP Absolute Return Bond | Carmignac Patrimoine Fund | 05/09/2014 | 12/03/2018 | 0.9% | 100.9% |
| BCP GBP Absolute Return Bond 2 | BCP GBP Absolute Return Bond 2 - Growth Version | Carmignac Patrimoine Fund | 07/11/2014 | 14/05/2018 | 1.7% | 97.2% |
| BCP GBP Absolute Return Bond 2 | BCP GBP Absolute Return Bond 2 - Protected Version | Carmignac Patrimoine Fund | 07/11/2014 | 14/05/2018 | 1.7% | 101.5% |
| BCP GBP Absolute Return Bond 3 | BCP GBP Absolute Return Bond 3 - Protected Version | Carmignac Patrimoine Fund | 27/02/2015 | 06/03/2019 | -8.9% | 100.0% |
| | | | | | | |
| BCP Absolute Return Equity Bond | BCP 200 Absolute Return Equity Bond | Marshall Wace TOPS UCITS Fund (Market Neutral) | 10/06/2014 | 10/12/2017 | 13.7% | 117.5% |
| BCP Absolute Return Equity Bond | BCP Absolute Return Equity Bond | Marshall Wace TOPS UCITS Fund (Market Neutral) | 10/06/2014 | 10/12/2017 | 13.7% | 111.0% |
| BCP Absolute Return Equity Bond 2 | BCP Absolute Return Equity Bond 2 - Growth Version | Marshall Wace TOPS UCITS Fund (Market Neutral) | 12/09/2014 | 19/09/2019 | 13.3% | 111.0% |
| BCP Absolute Return Equity Bond 2 | BCP Absolute Return Equity Bond 2 - Protected Version | Marshall Wace TOPS UCITS Fund (Market Neutral) | 12/09/2014 | 19/09/2019 | 13.3% | 110.7% |
| BCP Absolute Return Equity Bond 3 | BCP Absolute Return Equity Bond 3 - Growth Version | Marshall Wace TOPS UCITS Fund (Market Neutral) | 09/12/2014 | 12/12/2019 | 6.7% | 103.1% |
| BCP Absolute Return Equity Bond 3 | BCP Absolute Return Equity Bond 3 - Protected Version | Marshall Wace TOPS UCITS Fund (Market Neutral) | 09/12/2014 | 12/12/2019 | 6.7% | 105.4% |
| BCP Absolute Return Equity Bond 4 | BCP Absolute Return Equity Bond 4 - Growth Version | Marshall Wace TOPS UCITS Fund (Market Neutral) | 13/03/2015 | 20/09/2020 | 4.4% | 100.8% |
| BCP Absolute Return Equity Bond 4 | BCP Absolute Return Equity Bond 4 - Protected Version | Marshall Wace TOPS UCITS Fund (Market Neutral) | 13/03/2015 | 20/09/2020 | 4.4% | 103.6% |
| BCP Absolute Return Equity Bond 5 | BCP Absolute Return Equity Bond 5 - Growth Version | Marshall Wace TOPS UCITS Fund (Market Neutral) | 19/06/2015 | 26/06/2020 | 4.2% | 100.9% |
| BCP Absolute Return Equity Bond 5 | BCP Absolute Return Equity Bond 5 - Protected Version | Marshall Wace TOPS UCITS Fund (Market Neutral) | 19/06/2015 | 26/06/2020 | 4.2% | 103.4% |
| | | | | | | |
| BCP GBP Absolute Return Equity Bond | BCP GBP 150 Absolute Return Equity Bond | Marshall Wace TOPS UCITS Fund (Market Neutral) | 29/08/2014 | 05/03/2018 | 13.8% | 115.8% |
| BCP GBP Absolute Return Equity Bond | BCP GBP Absolute Return Equity Bond | Marshall Wace TOPS UCITS Fund (Market Neutral) | 29/08/2014 | 05/03/2018 | 13.8% | 113.8% |
| BCP GBP Absolute Return Equity Bond 2 | BCP GBP Absolute Return Equity Bond 2 - Growth Version | Marshall Wace TOPS UCITS Fund (Market Neutral) | 07/11/2014 | 14/05/2018 | 9.4% | 109.1% |
| BCP GBP Absolute Return Equity Bond 2 | BCP GBP Absolute Return Equity Bond 2 - Protected Version | Marshall Wace TOPS UCITS Fund (Market Neutral) | 07/11/2014 | 14/05/2018 | 9.4% | 109.4% |
| | | | | | | |
| BCP Split Deposit Global Asset Bond | BCP Global Asset Bond - Growth Version | Invesco Balanced Risk Allocation Fund | 19/12/2014 | 21/12/2020 | -3.0% | 95.0% |
| BCP Split Deposit Global Asset Bond | BCP Global Asset Bond - Protected Version | Invesco Balanced Risk Allocation Fund | 19/12/2014 | 21/12/2020 | -3.0% | 100.0% |
| BCP Split Deposit Global Asset Bond | BCP Split Deposit Global Asset Bond | Invesco Balanced Risk Allocation Fund | 19/12/2014 | 21/12/2020 | -3.0% | 100.0% |
| BCP Global Asset Bond 2 | BCP Global Asset Bond 2 - Growth Version | Ethna-AKTIV Fund | 30/03/2015 | 30/03/2021 | -4.5% | 95.0% |
| BCP Global Asset Bond 2 | BCP Global Asset Bond 2 - Protected Version | Ethna-AKTIV Fund | 30/03/2015 | 30/03/2021 | -4.5% | 100.0% |
| BCP Global Asset Bond 3 | BCP Global Asset Bond 3 - Growth Version | Ethna-AKTIV Fund | 19/06/2015 | 26/06/2020 | -3.7% | 95.0% |
| BCP Global Asset Bond 3 | BCP Global Asset Bond 3 - Protected Version | Ethna-AKTIV Fund | 19/06/2015 | 26/06/2020 | -3.7% | 100.0% |
| BCP Global Asset Bond 4 | BCP Global Asset Bond 4 - Growth Plus Version | Ethna-AKTIV Fund | 25/09/2015 | 25/09/2020 | -0.6% | 90.0% |
| BCP Global Asset Bond 4 | BCP Global Asset Bond 4 - Growth Version | Ethna-AKTIV Fund | 25/09/2015 | 25/09/2020 | -0.6% | 95.0% |

BCP CAPITAL SECURE BONDS



PERFORMANCE SUMMARY | END Q3 2015

| BCP Bond | Bond Name | Underlying Asset | Start Date | Maturity Date | Underlying Asset Performance Since Strike | Bond Performance End Q3 2015 |
|---|---|---|------------|---------------|---|------------------------------|
| BCP GBP Global Asset Bond | BCP GBP Global Asset Bond - Growth Version | Ethna-AKTIV Fund | 07/05/2015 | 14/11/2019 | -4.2% | 95.0% |
| BCP GBP Global Asset Bond | BCP GBP Global Asset Bond - Protected Version | Ethna-AKTIV Fund | 07/05/2015 | 14/11/2019 | -4.2% | 100.0% |
| BCP GBP Global Asset Bond 2 | BCP GBP Global Asset Bond 2 - Growth Version | Ethna-AKTIV Fund | 31/08/2015 | 28/02/2020 | -2.1% | 95.0% |
| BCP GBP Global Asset Bond 2 | BCP GBP Global Asset Bond 2 - Protected Version | Ethna-AKTIV Fund | 31/08/2015 | 28/02/2020 | -2.1% | 100.0% |
| BCP Deposit Outperformance Bond | BCP Deposit Outperformance Bond | Ethna-AKTIV Fund | 28/08/2015 | 28/02/2020 | -2.0% | 100.0% |
| BCP Total Return Bond | BCP Total Return Bond - Growth Version | M&G Optimal Income Fund | 23/03/2015 | 27/03/2020 | -2.8% | 95.0% |
| BCP Total Return Bond | BCP Total Return Bond - Protected Version | M&G Optimal Income Fund | 23/03/2015 | 27/03/2020 | -2.8% | 100.0% |
| BCP Total Return Bond 2 | BCP Total Return Bond 2 - Growth Version | M&G Optimal Income Fund | 19/06/2015 | 26/06/2020 | -1.7% | 95.0% |
| BCP Total Return Bond 2 | BCP Total Return Bond 2 - Protected Version | M&G Optimal Income Fund | 19/06/2015 | 26/06/2020 | -1.7% | 100.0% |
| BCP GBP Split Deposit Total Return Bond | BCP GBP Split Deposit Total Return Bond | M&G Optimal Income Fund | 20/02/2015 | 27/08/2019 | -3.1% | 100.0% |
| BCP GBP Split Deposit Total Return Bond | BCP GBP Total Return Bond - Growth Version | M&G Optimal Income Fund | 20/02/2015 | 27/08/2019 | -3.1% | 95.0% |
| BCP GBP Split Deposit Total Return Bond | BCP GBP Total Return Bond - Protected version | M&G Optimal Income Fund | 20/02/2015 | 27/08/2019 | -3.1% | 100.0% |
| BCP GBP Split Deposit Total Return Bond 2 | BCP GBP Split Deposit Total Return Bond 2 | M&G Optimal Income Fund | 07/05/2015 | 14/11/2019 | -2.5% | 100.0% |
| BCP GBP Split Deposit Total Return Bond 2 | BCP GBP Total Return Bond 2 - Growth Version | M&G Optimal Income Fund | 07/05/2015 | 14/11/2019 | -2.5% | 95.0% |
| BCP GBP Split Deposit Total Return Bond 2 | BCP GBP Total Return Bond 2 - Protected Version | M&G Optimal Income Fund | 07/05/2015 | 14/11/2019 | -2.5% | 100.0% |
| BCP GBP Split Deposit Total Return Bond 3 | BCP GBP Split Deposit Total Return Bond 3 | M&G Optimal Income Fund | 31/08/2015 | 28/02/2020 | -1.0% | 100.0% |
| BCP GBP Split Deposit Total Return Bond 3 | BCP GBP Total Return Bond 3 - Growth Version | M&G Optimal Income Fund | 31/08/2015 | 28/02/2020 | -1.0% | 95.0% |
| BCP GBP Split Deposit Total Return Bond 3 | BCP GBP Total Return Bond 3 - Protected Version | M&G Optimal Income Fund | 31/08/2015 | 28/02/2020 | -1.0% | 100.0% |
| Multi-Asset Bonds | | | | | | |
| BCP Multi-Asset Bond | BCP Multi-Asset Bond | Merrill Lynch Multi-Asset Strategy Fund - EUR | 05/07/2013 | 12/01/2017 | -1.0% | 100.0% |
| BCP Multi-Asset Bond 2 | BCP Multi-Asset Bond 2 | Merrill Lynch Multi-Asset Strategy Fund - EUR | 29/08/2013 | 28/02/2017 | -1.0% | 100.0% |
| BCP Multi-Asset Bond 3 | BCP Multi-Asset Bond 3 | Merrill Lynch Multi-Asset Strategy Fund - EUR | 01/11/2013 | 08/05/2017 | -4.7% | 100.0% |
| BCP Multi-Asset Bond 4 | BCP Multi-Asset Bond 4 | Merrill Lynch Multi-Asset Strategy Fund - EUR | 16/12/2013 | 20/06/2017 | -3.0% | 100.0% |
| BCP Multi-Asset Bond 4 | BCP Multi-Asset Bond 4 - Growth Version | Merrill Lynch Multi-Asset Strategy Fund - EUR | 16/12/2013 | 20/06/2017 | -3.0% | 95.0% |
| BCP Multi-Asset Bond 5 | BCP Multi-Asset Bond 5 | Merrill Lynch Multi-Asset Strategy Fund - EUR | 21/03/2014 | 28/09/2017 | -4.8% | 100.0% |
| BCP Multi-Asset Bond 5 | BCP Multi-Asset Bond 5 - Growth Version | Merrill Lynch Multi-Asset Strategy Fund - EUR | 21/03/2014 | 28/09/2017 | -4.8% | 95.0% |
| BCP Split Deposit Multi-Manager Bond | BCP 100 Multi-Manager Bond | J.P. Morgan Fund-Linked Efficiente 5 Index | 25/03/2014 | 25/03/2019 | 6.4% | 106.4% |
| BCP Split Deposit Multi-Manager Bond | BCP Split Deposit Multi-Manager Bond | J.P. Morgan Fund-Linked Efficiente 5 Index | 25/03/2014 | 25/03/2019 | 6.4% | 105.8% |
| BCP Multi-Manager Bond | BCP Multi-Manager Bond - Growth Version | J.P. Morgan Fund-Linked Efficiente 5 Index | 03/07/2014 | 03/07/2019 | 2.1% | 97.6% |
| BCP Multi-Manager Bond | BCP Multi-Manager Bond - Protected Version | J.P. Morgan Fund-Linked Efficiente 5 Index | 03/07/2014 | 03/07/2019 | 2.1% | 101.7% |

BCP CAPITAL SECURE BONDS



PERFORMANCE SUMMARY | END Q3 2015

| BCP Bond | Bond Name | Underlying Asset | Start Date | Maturity Date | Underlying Asset Performance Since Strike | Bond Performance End Q3 2015 |
|---|---|--|-------------|---------------|---|------------------------------|
| BCP Multi-Manager Bond 2 | BCP Multi-Manager Bond 2 - Growth Version | J.P. Morgan Fund-Linked Efficiente 5 Index | 30/09/2014 | 30/03/2020 | 4.1% | 99.9% |
| BCP Multi-Manager Bond 2 | BCP Multi-Manager Bond 2 - Protected Version | J.P. Morgan Fund-Linked Efficiente 5 Index | 30/09/2014 | 30/03/2020 | 4.1% | 103.2% |
| Commodity Bonds | | | | | | |
| BCP Commodity Outperformance Bond | BCP Commodity Outperformance Bond | BofAML Invest – MLCX Commodity Alpha Fund | 25/05/2012 | 01/06/2016 | -4.4% | 100.0% |
| BCP Commodity Outperformance Bond 2 | BCP Commodity Outperformance Bond 2 | BofAML Invest – MLCX Commodity Alpha Fund | 31/08/2012 | 07/09/2016 | 1.2% | 101.2% |
| BCP Commodity Outperformance Bond 3 | BCP Commodity Outperformance Bond 3 | BofAML Invest – MLCX Commodity Alpha Fund | 23/11/2012 | 30/11/2016 | 1.1% | 101.1% |
| BCP Split Deposit Commodity Outperformance Bond | BCP 110 Commodity Outperformance Bond | BofAML Invest – MLCX Commodity Alpha Fund | 08/03/2013 | 16/04/2018 | 1.1% | 101.2% |
| BCP Split Deposit Commodity Outperformance Bond | BCP Split Deposit Commodity Outperformance Bond | BofAML Invest – MLCX Commodity Alpha Fund | 08/03/2013 | 16/04/2018 | 1.1% | 101.1% |
| Fixed Income Bonds | | | | | | |
| BCP High Yield Deposit Plan 3 | BCP High Yield Deposit Plan 3 - 4.5% Income Option | High Yield Deposit Account | 30/11/2011 | 30/11/2016 | 17.3% | 117.3% |
| BCP High Yield Deposit Plan 4 | BCP High Yield Deposit Plan 4 - 4.5% Income Option | High Yield Deposit Account | 20/12/ 2011 | 20/12/2016 | 18.2% | 118.2% |
| BCP High Yield Deposit Plan 5 | BCP High Yield Deposit Plan 5 - 4.5% Income Option | High Yield Deposit Account | 09/03/2012 | 09/03/2017 | 18.2% | 118.2% |
| BCP High Yield Deposit Plan 5 | BCP High Yield Deposit Plan 5 - Savings Option | High Yield Deposit Account | 09/03/2012 | 09/03/2017 | 16.7% | 116.7% |
| BCP High Yield Deposit Plan 6 | BCP High Yield Deposit Plan 6 - 4.75% Income Option | High Yield Deposit Account | 08/06/2012 | 08/07/2017 | 15.7% | 115.7% |
| BCP High Yield Deposit Plan 6 | BCP High Yield Deposit Plan 6 - Savings Option | High Yield Deposit Account | 08/06/2012 | 08/07/2017 | 16.3% | 116.3% |
| BCP High Yield Deposit Plan 7 | BCP High Yield Deposit Plan 7 - 5% Income Option | High Yield Deposit Account | 08/06/2012 | 08/07/2017 | 16.5% | 116.5% |
| BCP High Yield Deposit Plan 7 | BCP High Yield Deposit Plan 7 - Savings Option | High Yield Deposit Account | 08/06/2012 | 08/07/2017 | 16.9% | 116.9% |
| BCP High Yield Deposit Plan 8 | BCP High Yield Deposit Plan 8 - Income Option | High Yield Deposit Account | 08/06/2012 | 08/06/2017 | 12.2% | 112.2% |
| BCP High Yield Deposit Plan 9 | BCP High Yield Deposit Plan 9 - 4.25% Income Option | High Yield Deposit Account | 14/09/2012 | 14/10/2017 | 12.9% | 112.9% |
| BCP High Yield Deposit Plan 9 | BCP High Yield Deposit Plan 9 - Growth Option | High Yield Deposit Account | 14/09/2012 | 14/10/2017 | 13.2% | 113.2% |
| BCP High Yield Deposit Plan 10 | BCP High Yield Deposit Plan 10 - Income Option | High Yield Deposit Account | 09/08/2012 | 09/08/2017 | 11.4% | 111.4% |
| BCP High Yield Deposit Plan 11 | BCP High Yield Deposit Plan 11 - Income Option | High Yield Deposit Account | 28/09/2012 | 28/09/2017 | 10.2% | 110.2% |
| BCP High Yield Deposit Plan 12 | BCP High Yield Deposit Plan 12 - 4% Income Option | High Yield Deposit Account | 30/11/2012 | 29/12/2017 | 11.3% | 111.3% |
| BCP High Yield Deposit Plan 12 | BCP High Yield Deposit Plan 12 - Growth Option | High Yield Deposit Account | 30/11/2012 | 29/12/2017 | 11.7% | 111.7% |
| BCP High Yield Deposit Plan 14 | BCP High Yield Deposit Plan 14 - Income Option | High Yield Deposit Account | 07/11/2012 | 07/11/2017 | 10.2% | 110.2% |
| BCP High Yield Deposit Plan 15 | BCP High Yield Deposit Plan 15 - Income Option | High Yield Deposit Account | 07/12/2012 | 07/12/2017 | 10.2% | 110.2% |
| BCP High Yield Deposit Plan 16 | BCP High Yield Deposit Plan 16 - Growth Option | High Yield Deposit Account | 08/03/2013 | 09/04/2018 | 7.2% | 107.2% |
| BCP High Yield Deposit Plan 16 | BCP High Yield Deposit Plan 16 - Income Option | High Yield Deposit Account | 08/03/2013 | 09/04/2018 | 8.5% | 108.5% |
| BCP High Yield Deposit Plan 17 | BCP High Yield Deposit Plan 17 - Growth Option | High Yield Deposit Account | 08/03/2013 | 09/04/2018 | 8.3% | 108.3% |
| BCP High Yield Deposit Plan 17 | BCP High Yield Deposit Plan 17 - Income Option | High Yield Deposit Account | 08/03/2013 | 09/04/2018 | 7.4% | 107.4% |
| BCP GBP High Yield Deposit Plan | BCP GBP High Yield Deposit Plan (3 Year Option) | High Yield Deposit Account | 06/08/2014 | 06/08/2017 | 2.5% | 102.5% |
| BCP GBP High Yield Deposit Plan | BCP GBP High Yield Deposit Plan (5 Year Option) | High Yield Deposit Account | 06/08/2014 | 06/08/2019 | 3.5% | 103.5% |
| BCP GBP High Yield Deposit Plan 2 | BCP GBP High Yield Deposit Plan 2 (3 Year Option) | High Yield Deposit Account | 17/10/2014 | 17/10/2017 | 2.1% | 102.1% |

BCP CAPITAL SECURE BONDS



PERFORMANCE SUMMARY | END Q3 2015

| BCP Bond | Bond Name | Underlying Asset | Start Date | Maturity Date | Underlying Asset Performance Since Strike | Bond Performance End Q3 2015 |
|-----------------------------------|---|--|------------|---------------|---|------------------------------|
| BCP GBP High Yield Deposit Plan 2 | BCP GBP High Yield Deposit Plan 2 (5 Year Option) | High Yield Deposit Account | 17/10/2014 | 17/10/2019 | 2.9% | 102.9% |
| BCP GBP High Yield Deposit Plan 3 | BCP GBP High Yield Deposit Plan 3 (3 Year Option) | High Yield Deposit Account | 12/12/2014 | 12/12/2017 | 1.6% | 101.6% |
| BCP GBP High Yield Deposit Plan 3 | BCP GBP High Yield Deposit Plan 3 (5 Year Option) | High Yield Deposit Account | 12/12/2014 | 12/12/2019 | 2.2% | 102.2% |
| BCP Inflation Plus Bond | BCP Inflation Plus Bond - Income Option | Inflation Based High Yield Deposit Account | 30/04/2013 | 30/05/2018 | 2.9% | 102.9% |
| BCP Inflation Plus Bond | BCP Inflation Plus Bond - Growth Option | Inflation Based High Yield Deposit Account | 30/04/2013 | 30/05/2018 | 2.9% | 102.9% |
| BCP Credit Union 5 Year Deposit | BCP Credit Union 5 Year Deposit | High Yield Deposit Account | 12/12/2014 | 12/12/2019 | 1.0% | 101.0% |
| BCP Credit Union 5 Year Deposit 2 | BCP Credit Union 5 Year Deposit 2 | High Yield Deposit Account | 20/02/2015 | 20/02/2020 | 0.8% | 100.8% |
| BCP Credit Union 5 Year Deposit 3 | BCP Credit Union 5 Year Deposit 3 | High Yield Deposit Account | 27/02/2015 | 27/02/2020 | 0.8% | 100.8% |
| BCP Credit Union 5 Year Deposit 4 | BCP Credit Union 5 Year Deposit 4 | High Yield Deposit Account | 31/03/2015 | 31/03/2020 | 0.7% | 100.7% |
| BCP Fixed Income Plan | BCP Fixed Income Plan | High Yield Credit Linked Note | 09/07/2013 | 09/07/2018 | 7.8% | 107.8% |
| BCP Fixed Income Plan - Issue 2 | BCP Fixed Income Plan - Issue 2 (3 Year Option) | High Yield Credit Linked Note | 06/09/2013 | 06/09/2016 | 5.1% | 105.1% |
| BCP Fixed Income Plan - Issue 2 | BCP Fixed Income Plan - Issue 2 (5 Year Option) | High Yield Credit Linked Note | 06/09/2013 | 06/09/2018 | 7.2% | 107.2% |
| BCP Fixed Income Plan - Issue 3 | BCP Fixed Income Plan - Issue 3 (3 Year Option) | High Yield Credit Linked Note | 18/10/2013 | 18/10/2016 | 5.1% | 105.1% |
| BCP Fixed Income Plan - Issue 3 | BCP Fixed Income Plan - Issue 3 (5 Year Option) | High Yield Credit Linked Note | 18/10/2013 | 18/10/2018 | 7.1% | 107.1% |
| BCP Fixed Income Plan - Issue 4 | BCP Fixed Income Plan - Issue 4 (3 Year Option) | High Yield Credit Linked Note | 20/12/2013 | 20/12/2016 | 5.1% | 105.1% |
| BCP Fixed Income Plan - Issue 4 | BCP Fixed Income Plan - Issue 4 (5 Year Option) | High Yield Credit Linked Note | 20/12/2013 | 20/12/2018 | 7.1% | 107.1% |
| BCP Fixed Income Plan - Issue 5 | BCP Fixed Income Plan - Issue 5 (3 Year Option) | High Yield Credit Linked Note | 20/03/2014 | 20/03/2017 | 3.8% | 103.8% |
| BCP Fixed Income Plan - Issue 5 | BCP Fixed Income Plan - Issue 5 (5 Year Option) | High Yield Credit Linked Note | 20/03/2014 | 20/03/2019 | 5.2% | 105.2% |
| BCP Fixed Income Plan - Issue 6 | BCP Fixed Income Plan - Issue 6 (3 Year Option) | High Yield Credit Linked Note | 20/06/2014 | 20/06/2017 | 2.8% | 102.8% |
| BCP Fixed Income Plan - Issue 6 | BCP Fixed Income Plan - Issue 6 (5 Year Option) | High Yield Credit Linked Note | 20/06/2014 | 20/06/2019 | 4.1% | 104.1% |
| BCP Fixed Income Plan - Issue 7 | BCP Fixed Income Plan - Issue 7 (3 Year Option) | High Yield Credit Linked Note | 30/07/2014 | 31/07/2017 | 2.3% | 102.3% |
| BCP Fixed Income Plan - Issue 7 | BCP Fixed Income Plan - Issue 7 (5 Year Option) | High Yield Credit Linked Note | 30/07/2014 | 30/07/2019 | 3.5% | 103.5% |
| BCP Fixed Income Plan - Issue 8 | BCP Fixed Income Plan - Issue 8 (3 Year Option) | High Yield Credit Linked Note | 22/09/2014 | 20/09/2017 | 2.1% | 102.1% |
| BCP Fixed Income Plan - Issue 8 | BCP Fixed Income Plan - Issue 8 (5 Year Option) | High Yield Credit Linked Note | 22/09/2014 | 20/09/2019 | 3.1% | 103.1% |
| BCP Fixed Income Plan - Issue 9 | BCP Fixed Income Plan - Issue 9 (5 Year Option) | High Yield Credit Linked Note | 22/09/2014 | 20/09/2019 | 3.3% | 103.3% |
| BCP Fixed Income Plan - Issue 10 | BCP Fixed Income Plan - Issue 10 (5 Year Option) | High Yield Credit Linked Note | 31/10/2014 | 31/10/2019 | 2.1% | 102.1% |
| BCP Fixed Income Plan - Issue 11 | BCP Fixed Income Plan - Issue 11 (5 Year Option) | High Yield Credit Linked Note | 22/12/2014 | 20/12/2019 | 1.9% | 101.9% |
| BCP Fixed Income Plan - Issue 12 | BCP Fixed Income Plan - Issue 12 (5 Year Option) | High Yield Credit Linked Note | 20/03/2015 | 20/03/2020 | 1.2% | 101.2% |
| BCP Fixed Income Plan - Issue 14 | BCP Fixed Income Plan - Issue 14 (5 Year Option) | High Yield Credit Linked Note | 22/06/2015 | 22/06/2020 | 0.6% | 100.6% |
| BCP Credit Union Income Account | BCP Credit Union Income Account | Term Deposit Account | 30/09/2013 | 30/09/2018 | 4.0% | 104.0% |
| BCP Credit Union Income Account 2 | BCP Credit Union Income Account 2 | Term Deposit Account | 15/11/2013 | 15/11/2018 | 3.8% | 103.8% |
| BCP Credit Union Income Account 3 | BCP Credit Union Income Account 3 | Term Deposit Account | 20/12/2013 | 20/12/2018 | 3.6% | 103.6% |

BCP CAPITAL SECURE BONDS

PERFORMANCE SUMMARY | END Q3 2015



| BCP Bond | Bond Name | Underlying Asset | Start Date | Maturity Date | Underlying Asset Performance Since Strike | Bond Performance End Q3 2015 |
|--|--|----------------------|------------|---------------|---|------------------------------|
| BCP Credit Union Income Account 4 | BCP Credit Union Income Account 4 | Term Deposit Account | 07/02/2014 | 07/02/2019 | 3.3% | 103.3% |
| BCP Credit Union Income Account 5 | BCP Credit Union Income Account 5 | Term Deposit Account | 21/03/2014 | 21/03/2019 | 3.1% | 103.1% |
| BCP Credit Union Income Account 6 | BCP Credit Union Income Account 6 | Term Deposit Account | 12/06/2014 | 12/06/2019 | 2.3% | 102.3% |
| BCP Credit Union Income Account 7 | BCP Credit Union Income Account 7 | Term Deposit Account | 31/07/2014 | 31/07/2019 | 2.0% | 102.0% |
| BCP Credit Union Income Account 8 | BCP Credit Union Income Account 8 | Term Deposit Account | 05/12/2014 | 05/12/2019 | 1.1% | 101.1% |
| BCP Credit Union Income Account 9 | BCP Credit Union Income Account 9 | Term Deposit Account | 06/07/2015 | 06/07/2020 | 0.2% | 100.2% |
| BCP Credit Union Income Account 10 | BCP Credit Union Income Account 10 | Term Deposit Account | 31/07/2015 | 31/07/2020 | 0.1% | 100.1% |
| BCP/Nomura Credit Union 5 Year Deposit | BCP/Nomura Credit Union 5 Year Deposit | Term Deposit Account | 14/08/2015 | 14/08/2020 | 0.1% | 100.1% |

The above performance figures do not include returns earned on the deposit portions of BCP capital secure bonds.

The performance figures for the Fixed Income bonds are the cumulative performance of the bonds since start date inclusive of any incomes already paid out.

WARNING: You do not have access to your money until the end of the term of the relevant Bond.

WARNING: The value of your investment may go down as well as up. You may get back less than you invest in any Growth Version.

WARNING: If you invest in a Growth Version you could lose 5% or 10% of the money you invest.

WARNING: Past performance is not a reliable guide to future performance.

IMPORTANT: The above performance figures are not indicative of the returns that may be earned on the maturity of new bonds offered. The performance of each Bond shown above is calculated by multiplying the performance of the underlying asset by the participation rate and adding this to the capital secure amount. The bonds shown in the performance table have differing maximum growth limits, capital security (100%, 95% or 90%), terms to maturity, and track different baskets of shares, funds and indices. Past performance is not a reliable guide to future performance. Performance figures above are stated gross of Deposit Interest Retention Tax ('DIRT'), which is deducted where applicable. Source: BCP Asset Management Limited. Errors and Omissions Excepted.

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BCP Asset Management Limited, trading as BCP, is regulated by the Central Bank of Ireland.

BCP Asset Management Limited is registered in Ireland number 92930, registered office as above. VAT number IE4693404F.

