

BCP CAPITAL SECURE BONDS



PERFORMANCE SUMMARY | END Q2 2016

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 Q2 2016
Equity - Stock basket based bonds						
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	7.9%	107.9%
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	7.9%	105.8%
BCP Split Deposit Growth Bond 3	BCP Split Deposit 100 Growth Bond 3	Equity Basket of 25 Global Shares	14/12/2012	21/03/2017	12.5%	112.5%
BCP Split Deposit Growth Bond 3	BCP Split Deposit 200 Growth Bond 3	Equity Basket of 25 Global Shares	14/12/2012	21/03/2017	12.5%	115.0%
BCP Split Deposit Growth Bond 4	BCP Split Deposit 125 Growth Bond 4	Equity Basket of 25 Global Shares	22/03/2013	28/06/2018	12.7%	115.8%
BCP Split Deposit Growth Bond 4	BCP Split Deposit 225 Growth Bond 4	Equity Basket of 25 Global Shares	22/03/2013	28/06/2018	12.7%	118.5%
BCP Split Deposit Growth Bond 5	BCP 125 Growth Bond 5	Equity Basket of 25 Global Shares	07/06/2013	14/09/2018	11.2%	114.0%
BCP Split Deposit Growth Bond 5	BCP Split Deposit Growth Bond 5	Equity Basket of 25 Global Shares	07/06/2013	14/09/2018	11.2%	111.2%
BCP Equity Growth Bond	BCP 125 Growth Bond	Equity Basket of 25 Global Shares	28/09/2012	05/01/2017	7.9%	109.9%
BCP Equity Growth Bond	BCP 225 Growth Bond	Equity Basket of 25 Global Shares	28/09/2012	05/01/2017	7.9%	107.8%
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	28.5%	128.5%
BCP Split Deposit Euro Stoxx Bond	BCP 100 Euro Stoxx Bond	Euro Stoxx 50 Index	08/05/2013	15/08/2018	3.5%	103.5%
BCP Split Deposit Euro Stoxx Bond	BCP Split Deposit Euro Stoxx Bond	Euro Stoxx 50 Index	08/05/2013	15/08/2018	3.5%	103.2%
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	50.1%	155.2%
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	50.1%	140.1%
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	26.9%	128.6%
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	26.9%	121.5%
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	49.2%	154.0%
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	49.2%	139.4%
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	21.9%	121.3%
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	21.9%	117.5%
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	52.5%	157.9%
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	52.5%	142.0%
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	25.7%	125.9%
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	25.7%	120.6%
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	46.7%	151.1%
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	46.7%	137.4%
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	19.6%	118.5%
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	19.6%	115.7%

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BCP Bond	Bond Name	Underlying Asset	Start Date	Maturity Date	Underlying Asset Performance Since Strike	Bond Performance End Q2 2016
BCP World Equity Index Bond	BCP World Equity Index Bond - Growth Version	Finvex S&E World 30 Index	20/06/2014	27/12/2018	13.2%	110.8%
BCP World Equity Index Bond	BCP World Equity Index Bond - Protected Version	Finvex S&E World 30 Index	20/06/2014	27/12/2018	13.2%	110.6%
BCP European Equity Index Bond	BCP European Equity Index Bond - Growth Version	Finvex S&E Europe 30 Index	20/06/2014	27/12/2018	13.6%	111.3%
BCP European Equity Index Bond	BCP European Equity Index Bond - Protected Version	Finvex S&E Europe 30 Index	20/06/2014	27/12/2018	13.6%	110.9%
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	9.8%	106.7%
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	9.8%	107.8%
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	11.0%	108.2%
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	11.0%	108.8%
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	9.7%	106.6%
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	9.7%	107.8%
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	8.9%	105.7%
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	8.9%	107.1%
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	-5.4%	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	-5.4%	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	-6.3%	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	-6.3%	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	0.0%	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	0.0%	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	-3.8%	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	-3.8%	100.0%
BCP World Equity Index Bond 6	BCP World Equity Index Bond 6 - Growth Plus Version	Finvex S&E World 30 Index	25/09/2015	30/09/2020	7.5%	101.3%
BCP World Equity Index Bond 6	BCP World Equity Index Bond 6 - Growth Version	Finvex S&E World 30 Index	25/09/2015	30/09/2020	7.5%	102.5%
BCP European Equity Index Bond 6	BCP European Equity Index Bond 6 - Growth Plus Version	Finvex S&E Europe 30 Index	25/09/2015	30/09/2020	4.4%	96.5%
BCP European Equity Index Bond 6	BCP European Equity Index Bond 6 - Growth Version	Finvex S&E Europe 30 Index	25/09/2015	30/09/2020	4.4%	99.4%
BCP World Equity Index Bond 7	BCP World Equity Index Bond 7 - Growth Plus Version	Finvex S&E World 30 Index	17/12/2015	21/12/2020	0.7%	91.0%
BCP World Equity Index Bond 7	BCP World Equity Index Bond 7 - Growth Version	Finvex S&E World 30 Index	17/12/2015	21/12/2020	0.7%	95.6%
BCP European Equity Index Bond 7	BCP European Equity Index Bond 7 - Growth Plus Version	Finvex S&E Europe 30 Index	17/12/2015	21/12/2020	-2.8%	90.0%
BCP European Equity Index Bond 7	BCP European Equity Index Bond 7 - Growth Version	Finvex S&E Europe 30 Index	17/12/2015	21/12/2020	-2.8%	95.0%
BCP World Equity Index Bond 8	BCP World Equity Index Bond 8 - Growth Plus Version	Finvex S&E World 30 Index	22/03/2016	29/03/2021	3.9%	95.5%
BCP World Equity Index Bond 8	BCP World Equity Index Bond 8 - Growth Version	Finvex S&E World 30 Index	22/03/2016	29/03/2021	3.9%	98.1%
BCP European Equity Index Bond 8	BCP European Equity Index Bond 8 - Growth Plus Version	Finvex S&E Europe 30 Index	22/03/2016	29/03/2021	3.0%	94.2%
BCP European Equity Index Bond 8	BCP European Equity Index Bond 8 - Growth Version	Finvex S&E Europe 30 Index	22/03/2016	29/03/2021	3.0%	97.4%
BCP European Equity Index Bond 9	BCP European Equity Index Bond 9 - Growth Plus Version	Finvex S&E Europe 30 Index	20/06/2016	21/06/2021	2.3%	93.2%
BCP European Equity Index Bond 9	BCP European Equity Index Bond 9 - Growth Version	Finvex S&E Europe 30 Index	20/06/2016	21/06/2021	2.3%	96.8%
BCP Global Megatrends Bond	BCP Global Megatrends Bond - Growth Plus Version	Solactive Global Megatrends Index	20/06/2016	24/06/2021	1.1%	91.7%
BCP Global Megatrends Bond	BCP Global Megatrends Bond - Growth Version	Solactive Global Megatrends Index	20/06/2016	24/06/2021	1.1%	96.0%
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	-7.0%	100.0%

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BCP Bond	Bond Name	Underlying Asset	Start Date	Maturity Date	Underlying Asset Performance Since Strike	Bond Performance End Q2 2016
Absolute Return Bonds						
BCP Absolute Return Bond	BCP Absolute Return Bond	Lyxor Epsilon Fund	08/06/2011	14/09/2016	23.9%	121.5%
BCP Absolute Return Bond 2	BCP Absolute Return Bond 2	Lyxor Epsilon Fund	07/09/2011	14/12/2016	22.5%	120.2%
BCP Absolute Return Bond 3	BCP Absolute Return Bond 3	Lyxor Epsilon Fund	02/12/2011	09/03/2017	30.2%	127.2%
BCP Absolute Return Bond 4	BCP Absolute Return Bond 4	Lyxor Epsilon Fund	09/03/2012	16/06/2017	24.1%	121.7%
BCP Absolute Return Bond 5	BCP Absolute Return Bond 5	Lyxor Epsilon Fund	08/06/2012	15/09/2017	27.4%	124.7%
BCP Split Deposit Absolute Return Bond	BCP 110 Absolute Return Bond	Carmignac Patrimoine Fund	05/10/2012	12/01/2018	15.1%	116.7%
BCP Split Deposit Absolute Return Bond	BCP Split Deposit Absolute Return Bond	Carmignac Patrimoine Fund	05/10/2012	12/01/2018	15.1%	115.1%
BCP Split Deposit Absolute Return Bond 2	BCP 110 Absolute Return Bond 2	Carmignac Patrimoine Fund	21/12/2012	28/03/2018	15.4%	117.0%
BCP Split Deposit Absolute Return Bond 2	BCP Split Deposit Absolute Return Bond 2	Carmignac Patrimoine Fund	21/12/2012	28/03/2018	15.4%	115.4%
BCP Split Deposit Absolute Return Bond 3	BCP 100 Absolute Return Bond	Carmignac Patrimoine Fund	02/04/2013	09/07/2018	11.6%	111.6%
BCP Split Deposit Absolute Return Bond 3	BCP Split Deposit Absolute Return Bond 3	Carmignac Patrimoine Fund	02/04/2013	09/07/2018	11.6%	110.5%
BCP Split Deposit Absolute Return Bond 4	BCP 80 Absolute Return Bond	Carmignac Patrimoine Fund	31/05/2013	07/09/2018	11.2%	108.9%
BCP Split Deposit Absolute Return Bond 4	BCP Split Deposit Absolute Return Bond 4	Carmignac Patrimoine Fund	31/05/2013	07/09/2018	11.2%	108.9%
BCP Split Deposit Absolute Return Bond 5	BCP 90 Absolute Return Bond	Carmignac Patrimoine Fund	30/08/2013	30/11/2018	16.6%	114.9%
BCP Split Deposit Absolute Return Bond 5	BCP Split Deposit Absolute Return Bond 5	Carmignac Patrimoine Fund	30/08/2013	30/11/2018	16.6%	113.2%
BCP Split Deposit Absolute Return Bond 6	BCP 90 Absolute Return Bond 2	Carmignac Patrimoine Fund	08/11/2013	08/02/2019	12.3%	111.1%
BCP Split Deposit Absolute Return Bond 6	BCP Split Deposit Absolute Return Bond 6	Carmignac Patrimoine Fund	08/11/2013	08/02/2019	12.3%	109.8%
BCP Split Deposit Absolute Return Bond 7	BCP 120 Absolute Return Bond	Carmignac Patrimoine Fund	20/12/2013	20/03/2019	11.9%	109.3%
BCP Split Deposit Absolute Return Bond 7	BCP 90 Absolute Return Bond 3	Carmignac Patrimoine Fund	20/12/2013	20/03/2019	11.9%	110.7%
BCP Split Deposit Absolute Return Bond 7	BCP Split Deposit Absolute Return Bond 7	Carmignac Patrimoine Fund	20/12/2013	20/03/2019	11.9%	109.5%
BCP Split Deposit Absolute Return Bond 8	BCP 120 Absolute Return Bond 2	Carmignac Patrimoine Fund	02/04/2014	02/07/2019	10.9%	108.1%
BCP Split Deposit Absolute Return Bond 8	BCP 90 Absolute Return Bond 4	Carmignac Patrimoine Fund	02/04/2014	02/07/2019	10.9%	109.8%
BCP Split Deposit Absolute Return Bond 8	BCP Split Deposit Absolute Return Bond 8	Carmignac Patrimoine Fund	02/04/2014	02/07/2019	10.9%	108.7%
BCP Split Deposit Absolute Return Bond 9	BCP 120 Absolute Return Bond 3	Carmignac Patrimoine Fund	03/07/2014	03/04/2020	7.4%	103.9%
BCP Split Deposit Absolute Return Bond 9	BCP 90 Absolute Return Bond 5	Carmignac Patrimoine Fund	03/07/2014	03/04/2020	7.4%	106.7%
BCP Split Deposit Absolute Return Bond 9	BCP Split Deposit Absolute Return Bond 9	Carmignac Patrimoine Fund	03/07/2014	03/04/2020	7.4%	106.0%
BCP Absolute Return Bond 10	BCP Absolute Return Bond 10 - Growth Version	Carmignac Patrimoine Fund	30/09/2014	30/06/2020	4.8%	100.7%
BCP Absolute Return Bond 10	BCP Absolute Return Bond 10 - Protected Version	Carmignac Patrimoine Fund	30/09/2014	30/06/2020	4.8%	103.8%
BCP Absolute Return Bond 11	BCP Absolute Return Bond 11 - Growth Version	Carmignac Patrimoine Fund	19/12/2014	21/12/2020	3.3%	99.0%
BCP Absolute Return Bond 11	BCP Absolute Return Bond 11 - Protected Version	Carmignac Patrimoine Fund	19/12/2014	21/12/2020	3.3%	102.7%
BCP Split Deposit Absolute Return Bond 12	BCP Absolute Return Bond 12 - Growth Version	Carmignac Patrimoine Fund	30/03/2015	30/03/2021	-9.1%	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	-9.1%	95.0%
BCP Absolute Return Bond 14	BCP Absolute Return Bond 14	Carmignac Patrimoine Fund	19/06/2015	26/06/2020	-4.3%	95.0%
BCP Absolute Return Bond 15	BCP Absolute Return Bond 15 - Growth Plus Version	Carmignac Patrimoine Fund	25/09/2015	25/09/2020	2.8%	93.6%
BCP Absolute Return Bond 15	BCP Absolute Return Bond 15 - Growth Version	Carmignac Patrimoine Fund	25/09/2015	25/09/2020	2.8%	97.5%

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BCP Bond	Bond Name	Underlying Asset	Start Date	Maturity Date	Underlying Asset Performance Since Strike	Bond Performance End Q2 2016
BCP Absolute Return Bond 16	BCP Absolute Return Bond 16 - Growth Plus Version	Carmignac Patrimoine Fund	17/12/2015	17/12/2020	1.6%	92.0%
BCP Absolute Return Bond 16	BCP Absolute Return Bond 16 - Growth Version	Carmignac Patrimoine Fund	17/12/2015	17/12/2020	1.6%	96.3%
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	12.3%	109.8%
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	11.9%	109.5%
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	10.9%	108.7%
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	7.4%	106.0%
BCP GBP Absolute Return Bond	BCP GBP 130 Absolute Return Bond	Carmignac Patrimoine Fund	05/09/2014	12/03/2018	3.5%	99.6%
BCP GBP Absolute Return Bond	BCP GBP Absolute Return Bond	Carmignac Patrimoine Fund	05/09/2014	12/03/2018	3.5%	103.5%
BCP GBP Absolute Return Bond 2	BCP GBP Absolute Return Bond 2 - Growth Version	Carmignac Patrimoine Fund	07/11/2014	14/05/2018	4.3%	100.6%
BCP GBP Absolute Return Bond 2	BCP GBP Absolute Return Bond 2 - Protected Version	Carmignac Patrimoine Fund	07/11/2014	14/05/2018	4.3%	103.9%
BCP GBP Absolute Return Bond 3	BCP GBP Absolute Return Bond 3 - Protected Version	Carmignac Patrimoine Fund	27/02/2015	06/03/2019	-6.6%	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	14.5%	119.0%
BCP Absolute Return Equity Bond	BCP Absolute Return Equity Bond	Marshall Wace TOPS UCITS Fund (Market Neutral)	10/06/2014	10/12/2017	14.5%	111.6%
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	14.1%	111.9%
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	14.1%	111.3%
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	7.5%	104.0%
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	7.5%	106.0%
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	5.2%	101.7%
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	5.2%	104.1%
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	5.0%	102.0%
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	5.0%	104.0%
BCP Absolute Return Equity Bond 6	BCP Absolute Return Equity Bond 6 - Growth Plus Version	Marshall Wace TOPS UCITS Fund (Market Neutral)	25/09/2015	30/09/2020	0.7%	91.4%
BCP Absolute Return Equity Bond 6	BCP Absolute Return Equity Bond 6 - Growth Version	Marshall Wace TOPS UCITS Fund (Market Neutral)	25/09/2015	30/09/2020	0.7%	95.8%
BCP Absolute Return Equity Bond 7	BCP Absolute Return Equity Bond 7 - Growth Plus Version	Marshall Wace TOPS UCITS Fund (Market Neutral)	17/12/2015	17/12/2020	-0.4%	90.0%
BCP Absolute Return Equity Bond 7	BCP Absolute Return Equity Bond 7 - Growth Version	Marshall Wace TOPS UCITS Fund (Market Neutral)	17/12/2015	17/12/2020	-0.4%	95.0%
BCP Absolute Return Equity Bond 8	BCP Absolute Return Equity Bond 8 - Growth Plus Version	Marshall Wace TOPS UCITS Fund (Market Neutral)	24/03/2016	24/03/2021	0.6%	91.2%
BCP Absolute Return Equity Bond 8	BCP Absolute Return Equity Bond 8 - Growth Version	Marshall Wace TOPS UCITS Fund (Market Neutral)	24/03/2016	24/03/2021	0.6%	95.8%
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	14.6%	116.9%
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	14.6%	114.6%
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	10.1%	110.2%
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	10.1%	110.1%
BCP GBP Absolute Return Equity Bond 3	BCP GBP Absolute Return Equity Bond 3 - Growth Plus Version	Marshall Wace TOPS UCITS Fund (Market Neutral)	27/11/2015	30/11/2020	0.3%	90.8%
BCP GBP Absolute Return Equity Bond 3	BCP GBP Absolute Return Equity Bond 3 - Protected Version	Marshall Wace TOPS UCITS Fund (Market Neutral)	27/11/2015	30/11/2020	0.3%	100.3%
BCP Split Deposit Global Asset Bond	BCP Global Asset Bond - Growth Version	Invesco Balanced Risk Allocation Fund	19/12/2014	21/12/2020	4.5%	100.4%
BCP Split Deposit Global Asset Bond	BCP Global Asset Bond - Protected Version	Invesco Balanced Risk Allocation Fund	19/12/2014	21/12/2020	4.5%	103.6%

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BCP Bond	Bond Name	Underlying Asset	Start Date	Maturity Date	Underlying Asset Performance Since Strike	Bond Performance End Q2 2016
BCP Split Deposit Global Asset Bond	BCP Split Deposit Global Asset Bond	Invesco Balanced Risk Allocation Fund	19/12/2014	21/12/2020	4.5%	103.1%
BCP Global Asset Bond 2	BCP Global Asset Bond 2 - Growth Version	Ethna-AKTIV Fund	30/03/2015	30/03/2021	-7.3%	95.0%
BCP Global Asset Bond 2	BCP Global Asset Bond 2 - Protected Version	Ethna-AKTIV Fund	30/03/2015	30/03/2021	-7.3%	100.0%
BCP Global Asset Bond 3	BCP Global Asset Bond 3 - Growth Version	Ethna-AKTIV Fund	19/06/2015	26/06/2020	-6.5%	95.0%
BCP Global Asset Bond 3	BCP Global Asset Bond 3 - Protected Version	Ethna-AKTIV Fund	19/06/2015	26/06/2020	-6.5%	100.0%
BCP Global Asset Bond 4	BCP Global Asset Bond 4 - Growth Plus Version	Ethna-AKTIV Fund	25/09/2015	25/09/2020	-3.6%	90.0%
BCP Global Asset Bond 4	BCP Global Asset Bond 4 - Growth Version	Ethna-AKTIV Fund	25/09/2015	25/09/2020	-3.6%	95.0%
BCP Global Asset Bond 5	BCP Global Asset Bond 5 - Growth Plus Version	Ethna-AKTIV Fund	17/12/2015	17/12/2020	-3.6%	90.0%
BCP Global Asset Bond 5	BCP Global Asset Bond 5 - Growth Version	Ethna-AKTIV Fund	17/12/2015	17/12/2020	-3.6%	95.0%
BCP Global Asset Bond 6	BCP Global Asset Bond 6 - Growth Plus Version	Ethna-AKTIV Fund	24/03/2016	24/03/2021	0.2%	90.4%
BCP Global Asset Bond 6	BCP Global Asset Bond 6 - Growth Version	Ethna-AKTIV Fund	24/03/2016	24/03/2021	0.2%	95.2%
BCP GBP Global Asset Bond	BCP GBP Global Asset Bond - Growth Version	Ethna-AKTIV Fund	07/05/2015	14/11/2019	-7.0%	95.0%
BCP GBP Global Asset Bond	BCP GBP Global Asset Bond - Protected Version	Ethna-AKTIV Fund	07/05/2015	14/11/2019	-7.0%	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	-4.9%	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	-4.9%	100.0%
BCP GBP Global Asset Bond 3	BCP GBP Global Asset Bond 3 - Growth Plus Version	Ethna-AKTIV Fund	26/11/2015	30/11/2020	-4.4%	90.0%
BCP GBP Global Asset Bond 3	BCP GBP Global Asset Bond 3 - Protected Version	Ethna-AKTIV Fund	26/11/2015	30/11/2020	-4.4%	100.0%
BCP Total Return Bond	BCP Total Return Bond - Growth Version	M&G Optimal Income Fund	23/03/2015	27/03/2020	-0.3%	95.0%
BCP Total Return Bond	BCP Total Return Bond - Protected Version	M&G Optimal Income Fund	23/03/2015	27/03/2020	-0.3%	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	0.8%	96.3%
BCP Total Return Bond 2	BCP Total Return Bond 2 - Protected Version	M&G Optimal Income Fund	19/06/2015	26/06/2020	0.8%	100.7%
BCP Total Return Bond 3	BCP Total Return Bond 3 - Growth Plus Version	M&G Optimal Income Fund	25/09/2015	30/09/2020	2.0%	94.1%
BCP Total Return Bond 3	BCP Total Return Bond 3 - Growth Version	M&G Optimal Income Fund	25/09/2015	30/09/2020	2.0%	97.6%
BCP Total Return Bond 4	BCP Total Return Bond 4 - Growth Plus Version	M&G Optimal Income Fund	17/12/2015	17/12/2020	2.0%	94.0%
BCP Total Return Bond 4	BCP Total Return Bond 4 - Growth Version	M&G Optimal Income Fund	17/12/2015	17/12/2020	2.0%	97.6%
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	-0.6%	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	-0.6%	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	-0.6%	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	0.0%	100.1%
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	0.0%	95.1%
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	0.0%	100.1%
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	1.6%	101.9%
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	1.6%	98.5%
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	1.6%	102.4%
BCP Euro Multi-Asset Bond	BCP Euro Multi-Asset Bond - Growth Plus Version	DNCA Eurose Fund	22/03/2016	29/03/2021	-1.2%	90.0%

BCP CAPITAL SECURE BONDS



PERFORMANCE SUMMARY | END Q2 2016

BCP Bond	Bond Name	Underlying Asset	Start Date	Maturity Date	Underlying Asset Performance Since Strike	Bond Performance End Q2 2016
BCP Euro Multi-Asset Bond	BCP Euro Multi-Asset Bond - Growth Version	DNCA Eurose Fund	22/03/2016	29/03/2021	-1.2%	95.0%
BCP Euro Multi-Asset Bond 2	BCP Euro Multi-Asset Bond 2 - Growth Plus Version	DNCA Eurose Fund	20/06/2016	24/06/2021	-0.3%	90.0%
BCP Euro Multi-Asset Bond 2	BCP Euro Multi-Asset Bond 2 - Growth Version	DNCA Eurose Fund	20/06/2016	24/06/2021	-0.3%	95.0%
BCP Global Equity Absolute Return Bond	BCP Global Equity Absolute Return Bond - Growth Plus Version	Old Mutual Global Equity Absolute Return (GEAR) Fund	20/06/2016	24/06/2021	-1.1%	90.0%
BCP Global Equity Absolute Return Bond	BCP Global Equity Absolute Return Bond - Growth Version	Old Mutual Global Equity Absolute Return (GEAR) Fund	20/06/2016	24/06/2021	-1.1%	95.0%
BCP GBP Global Equity Absolute Return Bond	BCP GBP Global Equity Absolute Return Bond - Growth Plus Version	Old Mutual Global Equity Absolute Return (GEAR) Fund	20/06/2016	24/06/2021	-1.1%	90.0%
BCP GBP Global Equity Absolute Return Bond	BCP GBP Global Equity Absolute Return Bond - Protected Version	Old Mutual Global Equity Absolute Return (GEAR) Fund	20/06/2016	24/06/2021	-1.1%	100.0%
BCP Target Return Bond	BCP Target Return Bond - Growth Plus Version	Aviva Investors Multi-Strategy (AIMS) Target Return Fund	22/03/2016	29/03/2021	0.0%	90.0%
BCP Target Return Bond	BCP Target Return Bond - Growth Version	Aviva Investors Multi-Strategy (AIMS) Target Return Fund	22/03/2016	29/03/2021	0.0%	95.0%
BCP Target Return Bond 2	BCP Target Return Bond 2 - Growth Plus Version	Aviva Investors Multi-Strategy (AIMS) Target Return Fund	24/06/2016	24/06/2021	1.1%	92.2%
BCP Target Return Bond 2	BCP Target Return Bond 2 - Growth Version	Aviva Investors Multi-Strategy (AIMS) Target Return Fund	24/06/2016	24/06/2021	1.1%	96.1%
BCP GBP Target Return Bond	BCP GBP Target Return Bond - Growth Plus Version	Aviva Investors Multi-Strategy (AIMS) Target Return Fund	22/03/2016	29/03/2021	0.0%	90.0%
BCP GBP Target Return Bond	BCP GBP Target Return Bond - Protected Version	Aviva Investors Multi-Strategy (AIMS) Target Return Fund	22/03/2016	29/03/2021	0.0%	100.0%
Multi Asset Bonds						
BCP Multi-Asset Bond	BCP Multi-Asset Bond	Merrill Lynch Multi-Asset Strategy Fund	05/07/2013	12/01/2017	3.9%	103.1%
BCP Multi-Asset Bond 2	BCP Multi-Asset Bond 2	Merrill Lynch Multi-Asset Strategy Fund	29/08/2013	28/02/2017	3.8%	103.1%
BCP Multi-Asset Bond 3	BCP Multi-Asset Bond 3	Merrill Lynch Multi-Asset Strategy Fund	01/11/2013	08/05/2017	0.0%	100.0%
BCP Multi-Asset Bond 4	BCP Multi-Asset Bond 4	Merrill Lynch Multi-Asset Strategy Fund	16/12/2013	20/06/2017	1.8%	101.4%
BCP Multi-Asset Bond 4	BCP Multi-Asset Bond 4 - Growth Version	Merrill Lynch Multi-Asset Strategy Fund	16/12/2013	20/06/2017	1.8%	97.1%
BCP Multi-Asset Bond 5	BCP Multi-Asset Bond 5	Merrill Lynch Multi-Asset Strategy Fund	21/03/2014	28/09/2017	-0.1%	100.0%
BCP Multi-Asset Bond 5	BCP Multi-Asset Bond 5 - Growth Version	Merrill Lynch Multi-Asset Strategy Fund	21/03/2014	28/09/2017	-0.1%	95.0%
BCP Multi-Manager Bond	BCP Multi-Manager Bond - Growth Version	J.P. Morgan Fund-Linked Efficiente 5 Index	03/07/2014	03/07/2019	7.7%	104.2%
BCP Multi-Manager Bond	BCP Multi-Manager Bond - Protected Version	J.P. Morgan Fund-Linked Efficiente 5 Index	03/07/2014	03/07/2019	7.7%	106.9%
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	9.7%	106.7%
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	9.7%	107.8%
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	12.2%	112.2%
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	12.2%	110.9%
Commodity Bonds						
BCP Commodity Outperformance Bond 2	BCP Commodity Outperformance Bond 2	BofAML Invest – MLCX Commodity Alpha Fund	31/08/2012	07/09/2016	8.7%	108.7%
BCP Commodity Outperformance Bond 3	BCP Commodity Outperformance Bond 3	BofAML Invest – MLCX Commodity Alpha Fund	23/11/2012	30/11/2016	6.9%	106.9%
BCP Split Deposit Commodity Outperformance Bond	BCP 110 Commodity Outperformance Bond	BofAML Invest – MLCX Commodity Alpha Fund	08/03/2013	16/04/2018	6.5%	107.1%
BCP Split Deposit Commodity Outperformance Bond	BCP Split Deposit Commodity Outperformance Bond	BofAML Invest – MLCX Commodity Alpha Fund	08/03/2013	16/04/2018	6.5%	106.5%

BCP CAPITAL SECURE BONDS



PERFORMANCE SUMMARY | END Q2 2016

BCP Bond	Bond Name	Underlying Asset	Start Date	Maturity Date	Underlying Asset Performance Since Strike	Bond Performance End Q2 2016
Deposit Outperformance Bonds						
BCP Deposit Outperformance Bond	BCP Deposit Outperformance Bond	Ethna-AKTIV Fund	28/08/2015	28/02/2020	-5.0%	100.0%
BCP Deposit Outperformance Bond 2	BCP Deposit Outperformance Bond 2	Ethna-AKTIV Fund	27/11/2015	27/11/2020	-4.7%	100.0%
BCP Deposit Outperformance Bond 3	BCP Deposit Outperformance Bond 3	Ethna-AKTIV Fund	07/03/2016	07/03/2021	0.7%	100.4%
BCP Credit Union Deposit Outperformance Bond 4	BCP Credit Union Deposit Outperformance Bond 4	Aviva Investors Multi-Strategy (AIMS) Target Return Fund	29/03/2016	29/03/2021	-0.2%	100.0%
BCP Deposit Outperformance Bond 5	BCP Deposit Outperformance Bond 5	Aviva Investors Multi-Strategy (AIMS) Target Return Fund	10/05/2016	10/05/2022	-0.3%	100.0%
Fixed Income Bonds						
BCP High Yield Deposit Plan 3	BCP High Yield Deposit Plan 3 - 4.5% Income Option	High Yield Deposit Plan	30/11/2011	30/11/2016	20.6%	120.6%
BCP High Yield Deposit Plan 4	BCP High Yield Deposit Plan 4 - 4.5% Income Option	High Yield Deposit Plan	20/12/2011	20/12/2016	21.6%	121.6%
BCP High Yield Deposit Plan 5	BCP High Yield Deposit Plan 5 - 4.5% Income Option	High Yield Deposit Plan	09/03/2012	09/03/2017	21.6%	121.6%
BCP High Yield Deposit Plan 5	BCP High Yield Deposit Plan 5 - Savings Option	High Yield Deposit Plan	09/03/2012	09/03/2017	20.3%	120.3%
BCP High Yield Deposit Plan 6	BCP High Yield Deposit Plan 6 - 4.75% Income Option	High Yield Deposit Plan	08/06/2012	08/07/2017	19.3%	119.3%
BCP High Yield Deposit Plan 6	BCP High Yield Deposit Plan 6 - Savings Option	High Yield Deposit Plan	08/06/2012	08/07/2017	20.0%	120.0%
BCP High Yield Deposit Plan 7	BCP High Yield Deposit Plan 7 - 5% Income Option	High Yield Deposit Plan	08/06/2012	08/07/2017	20.3%	120.3%
BCP High Yield Deposit Plan 7	BCP High Yield Deposit Plan 7 - Savings Option	High Yield Deposit Plan	08/06/2012	08/07/2017	20.8%	120.8%
BCP High Yield Deposit Plan 8	BCP High Yield Deposit Plan 8 - Income Option	High Yield Deposit Plan	08/06/2012	08/06/2017	15.0%	115.0%
BCP High Yield Deposit Plan 10	BCP High Yield Deposit Plan 10 - Income Option	High Yield Deposit Plan	09/08/2012	09/08/2017	14.0%	114.0%
BCP High Yield Deposit Plan 9	BCP High Yield Deposit Plan 9 - 4.25% Income Option	High Yield Deposit Plan	14/09/2012	14/10/2017	16.1%	116.1%
BCP High Yield Deposit Plan 9	BCP High Yield Deposit Plan 9 - Growth Option	High Yield Deposit Plan	14/09/2012	14/10/2017	16.4%	116.4%
BCP High Yield Deposit Plan 11	BCP High Yield Deposit Plan 11 - Income Option	High Yield Deposit Plan	28/09/2012	28/09/2017	12.7%	112.7%
BCP High Yield Deposit Plan 14	BCP High Yield Deposit Plan 14 - Income Option	High Yield Deposit Plan	07/11/2012	07/11/2017	12.7%	112.7%
BCP High Yield Deposit Plan 12	BCP High Yield Deposit Plan 12 - 4% Income Option	High Yield Deposit Plan	30/11/2012	29/12/2017	14.3%	114.3%
BCP High Yield Deposit Plan 12	BCP High Yield Deposit Plan 12 - Growth Option	High Yield Deposit Plan	30/11/2012	29/12/2017	14.8%	114.8%
BCP High Yield Deposit Plan 15	BCP High Yield Deposit Plan 15 - Income Option	High Yield Deposit Plan	07/12/2012	07/12/2017	12.7%	112.7%
BCP High Yield Deposit Plan 16	BCP High Yield Deposit Plan 16 - Growth Option	High Yield Deposit Plan	08/03/2013	09/04/2018	9.3%	109.3%
BCP High Yield Deposit Plan 16	BCP High Yield Deposit Plan 16 - Income Option	High Yield Deposit Plan	08/03/2013	09/04/2018	10.9%	110.9%
BCP High Yield Deposit Plan 17	BCP High Yield Deposit Plan 17 - Growth Option	High Yield Deposit Plan	08/03/2013	09/04/2018	10.7%	110.7%
BCP High Yield Deposit Plan 17	BCP High Yield Deposit Plan 17 - Income Option	High Yield Deposit Plan	08/03/2013	09/04/2018	10.6%	110.6%
BCP GBP High Yield Deposit Plan (3 Year Option)	BCP GBP High Yield Deposit Plan (3 Year Option)	High Yield Deposit Plan	06/08/2014	06/08/2017	4.2%	104.2%
BCP GBP High Yield Deposit Plan (5 Year Option)	BCP GBP High Yield Deposit Plan (5 Year Option)	High Yield Deposit Plan	06/08/2014	06/08/2019	5.7%	105.7%
BCP GBP High Yield Deposit Plan 2 (3 Year Option)	BCP GBP High Yield Deposit Plan 2 (3 Year Option)	High Yield Deposit Plan	17/10/2014	17/10/2017	3.7%	103.7%
BCP GBP High Yield Deposit Plan 2 (5 Year Option)	BCP GBP High Yield Deposit Plan 2 (5 Year Option)	High Yield Deposit Plan	17/10/2014	17/10/2019	5.1%	105.1%
BCP GBP High Yield Deposit Plan 3 (3 Year Option)	BCP GBP High Yield Deposit Plan 3 (3 Year Option)	High Yield Deposit Plan	12/12/2014	12/12/2017	3.1%	103.1%
BCP GBP High Yield Deposit Plan 3 (5 Year Option)	BCP GBP High Yield Deposit Plan 3 (5 Year Option)	High Yield Deposit Plan	12/12/2014	12/12/2019	4.3%	104.3%
BCP Inflation Plus Bond	BCP Inflation Plus Bond - Income Option	Inflation Based High Yield Deposit Account	30/04/2013	30/05/2018	4.4%	104.4%

BCP CAPITAL SECURE BONDS



PERFORMANCE SUMMARY | END Q2 2016

BCP Bond	Bond Name	Underlying Asset	Start Date	Maturity Date	Underlying Asset Performance Since Strike	Bond Performance End Q2 2016
BCP Inflation Plus Bond	BCP Inflation Plus Bond - Growth Option	Inflation Based High Yield Deposit Account	30/04/2013	30/05/2018	4.3%	104.3%
BCP Credit Union 5 Year Deposit	BCP Credit Union 5 Year Deposit	High Yield Deposit Plan	12/12/2014	12/12/2019	2.0%	102.0%
BCP Credit Union 5 Year Deposit 2	BCP Credit Union 5 Year Deposit 2	High Yield Deposit Plan	20/02/2015	20/02/2020	1.8%	101.8%
BCP Credit Union 5 Year Deposit 3	BCP Credit Union 5 Year Deposit 3	High Yield Deposit Plan	27/02/2015	27/02/2020	1.7%	101.7%
BCP Credit Union 5 Year Deposit 4	BCP Credit Union 5 Year Deposit 4	High Yield Deposit Plan	31/03/2015	31/03/2020	1.6%	101.6%
BCP Credit Union Fixed Income Plan	BCP Credit Union Fixed Income Plan	High Yield Credit Linked Note	09/07/2013	09/07/2018	10.4%	110.4%
BCP Fixed Income Plan	BCP Fixed Income Plan	High Yield Credit Linked Note	09/07/2013	09/07/2018	10.4%	110.4%
BCP Fixed Income Plan - Issue 2 (3 Year Option)	BCP Fixed Income Plan - Issue 2 (3 Year Option)	High Yield Credit Linked Note	06/09/2013	06/09/2016	7.0%	107.0%
BCP Fixed Income Plan - Issue 2 (5 Year Option)	BCP Fixed Income Plan - Issue 2 (5 Year Option)	High Yield Credit Linked Note	06/09/2013	06/09/2018	9.8%	109.8%
BCP Fixed Income Plan - Issue 3 (3 Year Option)	BCP Fixed Income Plan - Issue 3 (3 Year Option)	High Yield Credit Linked Note	18/10/2013	18/10/2016	7.0%	107.0%
BCP Fixed Income Plan - Issue 3 (5 Year Option)	BCP Fixed Income Plan - Issue 3 (5 Year Option)	High Yield Credit Linked Note	18/10/2013	18/10/2018	9.8%	109.8%
BCP Fixed Income Plan - Issue 4 (3 Year Option)	BCP Fixed Income Plan - Issue 4 (3 Year Option)	High Yield Credit Linked Note	20/12/2013	20/12/2016	7.0%	107.0%
BCP Fixed Income Plan - Issue 4 (5 Year Option)	BCP Fixed Income Plan - Issue 4 (5 Year Option)	High Yield Credit Linked Note	20/12/2013	20/12/2018	9.8%	109.8%
BCP Fixed Income Plan - Issue 5 (3 Year Option)	BCP Fixed Income Plan - Issue 5 (3 Year Option)	High Yield Credit Linked Note	20/03/2014	20/03/2017	5.7%	105.7%
BCP Fixed Income Plan - Issue 5 (5 Year Option)	BCP Fixed Income Plan - Issue 5 (5 Year Option)	High Yield Credit Linked Note	20/03/2014	20/03/2019	7.7%	107.7%
BCP Fixed Income Plan - Issue 6 (3 Year Option)	BCP Fixed Income Plan - Issue 6 (3 Year Option)	High Yield Credit Linked Note	20/06/2014	20/06/2017	4.5%	104.5%
BCP Fixed Income Plan - Issue 6 (5 Year Option)	BCP Fixed Income Plan - Issue 6 (5 Year Option)	High Yield Credit Linked Note	20/06/2014	20/06/2019	6.5%	106.5%
BCP Fixed Income Plan - Issue 7 (3 Year Option)	BCP Fixed Income Plan - Issue 7 (3 Year Option)	High Yield Credit Linked Note	30/07/2014	31/07/2017	3.8%	103.8%
BCP Fixed Income Plan - Issue 7 (5 Year Option)	BCP Fixed Income Plan - Issue 7 (5 Year Option)	High Yield Credit Linked Note	30/07/2014	30/07/2019	5.8%	105.8%
BCP Fixed Income Plan - Issue 8 (3 Year Option)	BCP Fixed Income Plan - Issue 8 (3 Year Option)	High Yield Credit Linked Note	22/09/2014	20/09/2017	3.6%	103.6%
BCP Fixed Income Plan - Issue 8 (5 Year Option)	BCP Fixed Income Plan - Issue 8 (5 Year Option)	High Yield Credit Linked Note	22/09/2014	20/09/2019	5.3%	105.3%
BCP Fixed Income Plan - Issue 9 (5 Year Option)	BCP Fixed Income Plan - Issue 9 (5 Year Option)	High Yield Credit Linked Note	22/09/2014	20/09/2019	5.7%	105.7%
BCP Fixed Income Plan - Issue 10 (5 Year Option)	BCP Fixed Income Plan - Issue 10 (5 Year Option)	High Yield Credit Linked Note	31/10/2014	31/10/2019	4.0%	104.0%
BCP Fixed Income Plan - Issue 11 (5 Year Option)	BCP Fixed Income Plan - Issue 11 (5 Year Option)	High Yield Credit Linked Note	22/12/2014	20/12/2019	3.7%	103.7%
BCP Fixed Income Plan - Issue 12 (5 Year Option)	BCP Fixed Income Plan - Issue 12 (5 Year Option)	High Yield Credit Linked Note	20/03/2015	20/03/2020	2.9%	102.9%
BCP Fixed Income Plan - Issue 14 (5 Year Option)	BCP Fixed Income Plan - Issue 14 (5 Year Option)	High Yield Credit Linked Note	22/06/2015	22/06/2020	1.8%	101.8%
BCP Fixed Income Plan - Issue 15 (5 Year Option)	BCP Fixed Income Plan - Issue 15 (5 Year Option)	High Yield Credit Linked Note	21/09/2015	21/09/2020	1.4%	101.4%
BCP Fixed Income Plan - Issue 16 (5 Year Option)	BCP Fixed Income Plan - Issue 16 (5 Year Option)	High Yield Credit Linked Note	21/12/2015	21/12/2020	1.2%	101.2%
BCP Fixed Income Plan - Issue 17 (5 Year Option)	BCP Fixed Income Plan - Issue 17 (5 Year Option)	High Yield Credit Linked Note	21/03/2016	22/03/2021	0.6%	100.6%
BCP Fixed Income Plan - Issue 18 (5 Year Option)	BCP Fixed Income Plan - Issue 18 (5 Year Option)	High Yield Credit Linked Note	21/06/2016	21/06/2021	0.1%	100.1%
BCP Fixed Income Plan - Issue 19 (5 Year Option)	BCP Fixed Income Plan - Issue 19 (5 Year Option)	High Yield Credit Linked Note	21/06/2016	21/06/2021	0.1%	100.1%
BCP Credit Union Income Account	BCP Credit Union Income Account	Term Deposit Account	30/09/2013	30/09/2018	5.3%	105.3%
BCP Credit Union Income Account 2	BCP Credit Union Income Account 2	Term Deposit Account	15/11/2013	15/11/2018	5.1%	105.1%
BCP Credit Union Income Account 3	BCP Credit Union Income Account 3	Term Deposit Account	20/12/2013	20/12/2018	5.0%	105.0%
BCP Credit Union Income Account 4	BCP Credit Union Income Account 4	Term Deposit Account	07/02/2014	07/02/2019	4.4%	104.4%
BCP Credit Union Income Account 5	BCP Credit Union Income Account 5	Term Deposit Account	21/03/2014	21/03/2019	4.3%	104.3%
BCP Credit Union Income Account 6	BCP Credit Union Income Account 6	Term Deposit Account	12/06/2014	12/06/2019	3.5%	103.5%

BCP CAPITAL SECURE BONDS



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BCP Bond	Bond Name	Underlying Asset	Start Date	Maturity Date	Underlying Asset Performance Since Strike	Bond Performance End Q2 2016
BCP Credit Union Income Account 7	BCP Credit Union Income Account 7	Term Deposit Account	31/07/2014	31/07/2019	2.9%	102.9%
BCP Credit Union Income Account 8	BCP Credit Union Income Account 8	Term Deposit Account	05/12/2014	05/12/2019	2.1%	102.1%
BCP Credit Union Income Account 9	BCP Credit Union Income Account 9	Term Deposit Account	06/07/2015	06/07/2020	0.7%	100.7%
BCP Credit Union Income Account 10	BCP Credit Union Income Account 10	Term Deposit Account	31/07/2015	31/07/2020	0.5%	100.5%
BCP/Nomura Credit Union 5 Year Deposit	BCP/Nomura Credit Union 5 Year Deposit	Term Deposit Account	14/08/2015	14/08/2020	0.9%	100.9%
BCP/Nomura Fixed Income Plan	BCP/Nomura Fixed Income Plan	High Yield Credit Linked Note	21/09/2015	21/09/2020	1.4%	101.4%
BCP/Nomura Fixed Income Plan 2	BCP/Nomura Fixed Income Plan 2	High Yield Credit Linked Note	12/11/2015	12/11/2020	1.3%	101.3%
BCP/Nomura Fixed Income Plan 3	BCP/Nomura Fixed Income Plan 3	High Yield Credit Linked Note	11/12/2015	12/11/2020	1.1%	101.1%
BCP/Société Générale Credit Union 5 year Deposit	BCP/Société Générale Credit Union 5 year Deposit	Term Deposit Account	17/12/2015	17/12/2020	0.3%	100.3%
BCP/Gaelectric High Yield Note	BCP/Gaelectric High Yield Note	Alternative Fixed Income	23/12/2015	23/06/2019	4.2%	104.2%
BCP/Gaelectric High Yield Note 2	BCP/Gaelectric High Yield Note 2	Alternative Fixed Income	15/03/2016	15/09/2019	2.3%	102.3%
BCP/BBVA Credit Union 1.1% AER Deposit	BCP/BBVA Credit Union 1.1% AER Deposit	High Yield Deposit Plan	11/03/2016	13/03/2023	0.3%	100.3%
BCP Credit Union Euribor Linked Deposit Bond	BCP Credit Union Euribor Linked Deposit Bond	High Yield Deposit Plan	30/06/2016	30/05/2023	0.0%	100.0%
BCP Credit Union Euribor Linked Deposit Bond 2	BCP Credit Union Euribor Linked Deposit Bond 2	High Yield Deposit Plan	30/06/2016	30/05/2023	0.0%	100.0%

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 or Growth Plus Version.

WARNING: If you invest in a Growth Version or Growth Plus 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.

BCP Asset Management Limited

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