

# BCP Capital Secure Bonds

Invest with confidence



## Performance Summary | Q1 2019

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 Q1 2019 |
|----------------------------------|--------------------------------------------------------|----------------------------|------------|---------------|-------------------------------------------|------------------------------|
| <b>Equity-Index based bonds</b>  |                                                        |                            |            |               |                                           |                              |
| BCP European Equity Index Bond 2 | BCP European Equity Index Bond 2 – Growth Version      | Finvex S&E Europe 30 Index | 19/09/14   | 26/09/19      | 14.2%                                     | 112.0%                       |
| BCP European Equity Index Bond 2 | BCP European Equity Index Bond 2 – Protected Version   | Finvex S&E Europe 30 Index | 19/09/14   | 26/09/19      | 14.2%                                     | 111.3%                       |
| BCP World Equity Index Bond 2    | BCP World Equity Index Bond 2 – Growth Version         | Finvex S&E World 30 Index  | 19/09/14   | 26/09/19      | 15.4%                                     | 113.5%                       |
| BCP World Equity Index Bond 2    | BCP World Equity Index Bond 2 – Protected Version      | Finvex S&E World 30 Index  | 19/09/14   | 26/09/19      | 15.4%                                     | 112.3%                       |
| BCP European Equity Index Bond 3 | BCP European Equity Index Bond 3 – Growth Version      | Finvex S&E Europe 30 Index | 09/12/14   | 12/06/20      | 17.3%                                     | 115.7%                       |
| BCP European Equity Index Bond 3 | BCP European Equity Index Bond 3 – Protected Version   | Finvex S&E Europe 30 Index | 09/12/14   | 12/06/20      | 17.3%                                     | 113.8%                       |
| BCP World Equity Index Bond 3    | BCP World Equity Index Bond 3 – Growth Version         | Finvex S&E World 30 Index  | 09/12/14   | 12/06/20      | 22.2%                                     | 121.6%                       |
| BCP World Equity Index Bond 3    | BCP World Equity Index Bond 3 – Protected Version      | Finvex S&E World 30 Index  | 09/12/14   | 12/06/20      | 22.2%                                     | 117.7%                       |
| BCP European Equity Index Bond 4 | BCP European Equity Index Bond 4 – Growth Version      | Finvex S&E Europe 30 Index | 12/03/15   | 20/09/20      | 0.9%                                      | 96.1%                        |
| BCP European Equity Index Bond 4 | BCP European Equity Index Bond 4 – Protected Version   | Finvex S&E Europe 30 Index | 12/03/15   | 20/09/20      | 0.9%                                      | 100.8%                       |
| BCP World Equity Index Bond 4    | BCP World Equity Index Bond 4 – Growth Version         | Finvex S&E World 30 Index  | 12/03/15   | 20/09/20      | 5.3%                                      | 101.4%                       |
| BCP World Equity Index Bond 4    | BCP World Equity Index Bond 4 – Protected Version      | Finvex S&E World 30 Index  | 12/03/15   | 20/09/20      | 5.3%                                      | 104.3%                       |
| BCP European Equity Index Bond 5 | BCP European Equity Index Bond 5 – Growth Version      | Finvex S&E Europe 30 Index | 19/06/15   | 26/06/20      | -0.7%                                     | 95.0%                        |
| BCP European Equity Index Bond 5 | BCP European Equity Index Bond 5 – Protected Version   | Finvex S&E Europe 30 Index | 19/06/15   | 26/06/20      | -0.7%                                     | 100.0%                       |
| BCP World Equity Index Bond 5    | BCP World Equity Index Bond 5 – Growth Version         | Finvex S&E World 30 Index  | 19/06/15   | 26/06/20      | 5.3%                                      | 101.4%                       |
| BCP World Equity Index Bond 5    | BCP World Equity Index Bond 5 – Protected Version      | Finvex S&E World 30 Index  | 19/06/15   | 26/06/20      | 5.3%                                      | 103.7%                       |
| BCP European Equity Index Bond 6 | BCP European Equity Index Bond 6 – Growth Plus Version | Finvex S&E Europe 30 Index | 25/09/15   | 30/09/20      | 11.1%                                     | 106.7%                       |
| BCP European Equity Index Bond 6 | BCP European Equity Index Bond 6 – Growth Version      | Finvex S&E Europe 30 Index | 25/09/15   | 30/09/20      | 11.1%                                     | 106.1%                       |
| BCP World Equity Index Bond 6    | BCP World Equity Index Bond 6 – Growth Plus Version    | Finvex S&E World 30 Index  | 25/09/15   | 30/09/20      | 18.2%                                     | 117.2%                       |
| BCP World Equity Index Bond 6    | BCP World Equity Index Bond 6 – Growth Version         | Finvex S&E World 30 Index  | 25/09/15   | 30/09/20      | 18.2%                                     | 113.2%                       |
| BCP European Equity Index Bond 7 | BCP European Equity Index Bond 7 – Growth Plus Version | Finvex S&E Europe 30 Index | 17/12/15   | 21/12/20      | 4.6%                                      | 96.5%                        |
| BCP European Equity Index Bond 7 | BCP European Equity Index Bond 7 – Growth Version      | Finvex S&E Europe 30 Index | 17/12/15   | 21/12/20      | 4.6%                                      | 98.7%                        |
| BCP World Equity Index Bond 7    | BCP World Equity Index Bond 7 – Growth Plus Version    | Finvex S&E World 30 Index  | 17/12/15   | 21/12/20      | 12.2%                                     | 107.0%                       |
| BCP World Equity Index Bond 7    | BCP World Equity Index Bond 7 – Growth Version         | Finvex S&E World 30 Index  | 17/12/15   | 21/12/20      | 12.2%                                     | 104.7%                       |
| BCP European Equity Index Bond 8 | BCP European Equity Index Bond 8 – Growth Plus Version | Finvex S&E Europe 30 Index | 22/03/16   | 29/03/21      | 10.9%                                     | 105.3%                       |
| BCP European Equity Index Bond 8 | BCP European Equity Index Bond 8 – Growth Version      | Finvex S&E Europe 30 Index | 22/03/16   | 29/03/21      | 10.9%                                     | 103.8%                       |
| BCP World Equity Index Bond 8    | BCP World Equity Index Bond 8 – Growth Plus Version    | Finvex S&E World 30 Index  | 22/03/16   | 29/03/21      | 15.7%                                     | 112.0%                       |

# BCP Capital Secure Bonds

Invest with confidence



## Performance Summary | Q1 2019

| BCP BOND                                                    | BOND NAME                                               | UNDERLYING ASSET                        | START DATE | MATURITY DATE | UNDERLYING ASSET PERFORMANCE SINCE STRIKE | BOND PERFORMANCE END Q1 2019 |
|-------------------------------------------------------------|---------------------------------------------------------|-----------------------------------------|------------|---------------|-------------------------------------------|------------------------------|
| BCP World Equity Index Bond 8                               | BCP World Equity Index Bond 8 – Growth Version          | Finvex S&E World 30 Index               | 22/03/16   | 29/03/21      | 15.7%                                     | 107.6%                       |
| BCP European Equity Index Bond 9                            | BCP European Equity Index Bond 9 – Growth Plus Version  | Finvex S&E Europe 30 Index              | 20/06/16   | 21/06/21      | 10.2%                                     | 104.2%                       |
| BCP European Equity Index Bond 9                            | BCP European Equity Index Bond 9 – Growth Version       | Finvex S&E Europe 30 Index              | 20/06/16   | 21/06/21      | 10.2%                                     | 103.1%                       |
| BCP European Equity Index Bond 10                           | BCP European Equity Index Bond 10 – Growth Plus Version | Finvex Sector Efficient Europe 30 Index | 21/09/16   | 27/09/21      | 6.5%                                      | 99.1%                        |
| BCP European Equity Index Bond 10                           | BCP European Equity Index Bond 10 – Growth Version      | Finvex Sector Efficient Europe 30 Index | 21/09/16   | 27/09/21      | 6.5%                                      | 100.2%                       |
| BCP European Equity Index Bond 11                           | BCP European Equity Index Bond 11 – Growth Plus Version | Finvex Sector Efficient Europe 30 Index | 19/12/16   | 21/12/21      | 10.4%                                     | 104.6%                       |
| BCP European Equity Index Bond 11                           | BCP European Equity Index Bond 11 – Growth Version      | Finvex Sector Efficient Europe 30 Index | 19/12/16   | 21/12/21      | 10.4%                                     | 103.3%                       |
| BCP Global Megatrends Bond                                  | BCP Global Megatrends Bond – Growth Plus Version        | Solactive Global Megatrends Index       | 20/06/16   | 24/06/21      | 8.4%                                      | 102.7%                       |
| BCP Global Megatrends Bond                                  | BCP Global Megatrends Bond – Growth Version             | Solactive Global Megatrends Index       | 20/06/16   | 24/06/21      | 8.4%                                      | 102.6%                       |
| BCP Global Megatrends Bond 2                                | BCP Global Megatrends Bond 2 – Growth Plus Version      | Solactive Global Megatrends Index       | 21/09/16   | 27/09/21      | 4.9%                                      | 97.3%                        |
| BCP Global Megatrends Bond 2                                | BCP Global Megatrends Bond 2 – Growth Version           | Solactive Global Megatrends Index       | 21/09/16   | 27/09/21      | 4.9%                                      | 98.9%                        |
| BCP Global Megatrends Bond 3                                | BCP Global Megatrends Bond 3 – Growth Plus Version      | Solactive Global Megatrends Index       | 19/12/16   | 21/12/21      | 1.0%                                      | 91.5%                        |
| BCP Global Megatrends Bond 3                                | BCP Global Megatrends Bond 3 – Growth Version           | Solactive Global Megatrends Index       | 19/12/16   | 21/12/21      | 1.0%                                      | 95.8%                        |
| BCP Credit Union Secure European Equity Account             | BCP Credit Union Secure European Equity Account         | Finvex S&E Europe 30 Index              | 08/05/15   | 15/05/20      | -5.6%                                     | 100.0%                       |
| BCP Euro 70 Bond                                            | BCP Euro 70 Bond – Growth Plus Version                  | Euro 70 Index                           | 31/10/17   | 31/10/22      | -3.6%                                     | 90.0%                        |
| BCP Euro 70 Bond                                            | BCP Euro 70 Bond – Growth Version                       | Euro 70 Index                           | 31/10/17   | 31/10/22      | -3.6%                                     | 95.0%                        |
| BCP Euro 70 Bond 2                                          | BCP Euro 70 Bond 2 – Growth Plus Version                | Euro 70 Index                           | 19/12/17   | 19/12/22      | -3.8%                                     | 90.0%                        |
| BCP Euro 70 Bond 2                                          | BCP Euro 70 Bond 2 – Growth Version                     | Euro 70 Index                           | 19/12/17   | 19/12/22      | -3.8%                                     | 95.0%                        |
| <b>Absolute Return Bonds</b>                                |                                                         |                                         |            |               |                                           |                              |
| BCP Split Deposit Absolute Return Bond 8 (Return Portion)*  | BCP 120 Absolute Return Bond 2                          | Carmignac Patrimoine Fund               | 02/04/14   | 02/07/19      | 4.1%                                      | 4.9%                         |
| BCP Split Deposit Absolute Return Bond 8 (Return Portion)*  | BCP 90 Absolute Return Bond 4                           | Carmignac Patrimoine Fund               | 02/04/14   | 02/07/19      | 4.1%                                      | 3.7%                         |
| BCP Split Deposit Absolute Return Bond 8 (Return Portion)*  | BCP Split Deposit Absolute Return Bond 8                | Carmignac Patrimoine Fund               | 02/04/14   | 02/07/19      | 4.1%                                      | 3.3%                         |
| BCP Split Deposit Absolute Return Bond 8 (Return Portion)*  | BCP 120 Absolute Return Bond 3                          | Carmignac Patrimoine Fund               | 03/07/14   | 03/04/20      | 2.5%                                      | 2.9%                         |
| BCP Split Deposit Absolute Return Bond 8 (Return Portion)*  | BCP 90 Absolute Return Bond 5                           | Carmignac Patrimoine Fund               | 03/07/14   | 03/04/20      | 2.5%                                      | 2.2%                         |
| BCP Split Deposit Absolute Return Bond 8 (Return Portion)*  | BCP Split Deposit Absolute Return Bond 9                | Carmignac Patrimoine Fund               | 03/07/14   | 03/04/20      | 2.5%                                      | 2.0%                         |
| BCP Absolute Return Bond 10 (Return Portion)*               | BCP Absolute Return Bond 10 – Growth Version            | Carmignac Patrimoine Fund               | 30/09/14   | 30/06/20      | -0.2%                                     | 0.0%                         |
| BCP Absolute Return Bond 10 (Return Portion)*               | BCP Absolute Return Bond 10 – Protected Version         | Carmignac Patrimoine Fund               | 30/09/14   | 30/06/20      | -0.2%                                     | 0.0%                         |
| BCP Absolute Return Bond 11 (Return Portion)*               | BCP Absolute Return Bond 11 – Growth Version            | Carmignac Patrimoine Fund               | 19/12/14   | 21/12/20      | -1.6%                                     | 0.0%                         |
| BCP Absolute Return Bond 11 (Return Portion)*               | BCP Absolute Return Bond 11 – Protected Version         | Carmignac Patrimoine Fund               | 19/12/14   | 21/12/20      | -1.6%                                     | 0.0%                         |
| BCP Split Deposit Absolute Return Bond 12 (Return Portion)* | BCP Absolute Return Bond 12 – Growth Version            | Carmignac Patrimoine Fund               | 30/03/15   | 30/03/21      | -13.5%                                    | 0.0%                         |

# BCP Capital Secure Bonds

Invest with confidence



## Performance Summary | Q1 2019

| BCP BOND                                                                | BOND NAME                                                   | UNDERLYING ASSET                               | START DATE | MATURITY DATE | UNDERLYING ASSET PERFORMANCE SINCE STRIKE | BOND PERFORMANCE END Q1 2019 |
|-------------------------------------------------------------------------|-------------------------------------------------------------|------------------------------------------------|------------|---------------|-------------------------------------------|------------------------------|
| BCP Split Deposit Absolute Return Bond 12 (Return Portion)*             | BCP Split Deposit Absolute Return Bond 12                   | Carmignac Patrimoine Fund                      | 30/03/15   | 30/03/21      | -13.5%                                    | 0.0%                         |
| BCP Absolute Return Bond 14                                             | BCP Absolute Return Bond 14                                 | Carmignac Patrimoine Fund                      | 19/06/15   | 26/06/20      | -8.8%                                     | 95.0%                        |
| BCP Absolute Return Bond 15 (Return Portion)*                           | BCP Absolute Return Bond 15 - Growth Plus Version           | Carmignac Patrimoine Fund                      | 25/09/15   | 25/09/20      | -3.2%                                     | 0.0%                         |
| BCP Absolute Return Bond 15 (Return Portion)*                           | BCP Absolute Return Bond 15 - Growth Version                | Carmignac Patrimoine Fund                      | 25/09/15   | 25/09/20      | -3.2%                                     | 0.0%                         |
| BCP Absolute Return Bond 16 (Return Portion) *                          | BCP Absolute Return Bond 16 - Growth Plus Version           | Carmignac Patrimoine Fund                      | 17/12/15   | 17/12/20      | -3.3%                                     | 0.0%                         |
| BCP Absolute Return Bond 16 (Return Portion)*                           | BCP Absolute Return Bond 16 - Growth Version                | Carmignac Patrimoine Fund                      | 17/12/15   | 17/12/20      | -3.3%                                     | 0.0%                         |
| BCP Credit Union Split Deposit Absolute Return Bond 3 (Return Portion)* | BCP Credit Union Split Deposit Absolute Return Bond 3       | Carmignac Patrimoine Fund                      | 02/04/14   | 02/07/19      | 4.1%                                      | 3.3%                         |
| BCP Credit Union Split Deposit Absolute Return Bond 4 (Return Portion)* | BCP Credit Union Split Deposit Absolute Return Bond 4       | Carmignac Patrimoine Fund                      | 03/07/14   | 03/04/20      | 2.5%                                      | 2.0%                         |
| BCP Absolute Return Equity Bond 2                                       | BCP Absolute Return Equity Bond 2 - Growth Version          | Marshall Wace TOPS UCITS Fund (Market Neutral) | 12/09/14   | 19/09/19      | 12.8%                                     | 110.4%                       |
| BCP Absolute Return Equity Bond 2                                       | BCP Absolute Return Equity Bond 2 - Protected Version       | Marshall Wace TOPS UCITS Fund (Market Neutral) | 12/09/14   | 19/09/19      | 12.8%                                     | 110.3%                       |
| BCP Absolute Return Equity Bond 3                                       | BCP Absolute Return Equity Bond 3 - Growth Version          | Marshall Wace TOPS UCITS Fund (Market Neutral) | 09/12/14   | 12/12/19      | 4.3%                                      | 100.1%                       |
| BCP Absolute Return Equity Bond 3                                       | BCP Absolute Return Equity Bond 3 - Protected Version       | Marshall Wace TOPS UCITS Fund (Market Neutral) | 09/12/14   | 12/12/19      | 4.3%                                      | 103.4%                       |
| BCP Absolute Return Equity Bond 4                                       | BCP Absolute Return Equity Bond 4 - Growth Version          | Marshall Wace TOPS UCITS Fund (Market Neutral) | 13/03/15   | 20/09/20      | 4.2%                                      | 100.5%                       |
| BCP Absolute Return Equity Bond 4                                       | BCP Absolute Return Equity Bond 4 - Protected Version       | Marshall Wace TOPS UCITS Fund (Market Neutral) | 13/03/15   | 20/09/20      | 4.2%                                      | 103.4%                       |
| BCP Absolute Return Equity Bond 5                                       | BCP Absolute Return Equity Bond 5 - Growth Version          | Marshall Wace TOPS UCITS Fund (Market Neutral) | 19/06/15   | 26/06/20      | 4.0%                                      | 100.6%                       |
| BCP Absolute Return Equity Bond 5                                       | BCP Absolute Return Equity Bond 5 - Protected Version       | Marshall Wace TOPS UCITS Fund (Market Neutral) | 19/06/15   | 26/06/20      | 4.0%                                      | 103.2%                       |
| BCP Absolute Return Equity Bond 6                                       | BCP Absolute Return Equity Bond 6 - Growth Plus Version     | Marshall Wace TOPS UCITS Fund (Market Neutral) | 25/09/15   | 30/09/20      | -0.7%                                     | 90.0%                        |
| BCP Absolute Return Equity Bond 6                                       | BCP Absolute Return Equity Bond 6 - Growth Version          | Marshall Wace TOPS UCITS Fund (Market Neutral) | 25/09/15   | 30/09/20      | -0.7%                                     | 95.0%                        |
| BCP Absolute Return Equity Bond 7 (Return Portion)*                     | BCP Absolute Return Equity Bond 7 - Growth Plus Version     | Marshall Wace TOPS UCITS Fund (Market Neutral) | 17/12/15   | 17/12/20      | -1.4%                                     | 0.0%                         |
| BCP Absolute Return Equity Bond 7 (Return Portion)*                     | BCP Absolute Return Equity Bond 7 - Growth Version          | Marshall Wace TOPS UCITS Fund (Market Neutral) | 17/12/15   | 17/12/20      | -1.4%                                     | 0.0%                         |
| BCP Absolute Return Equity Bond 8 (Return Portion)*                     | BCP Absolute Return Equity Bond 8 - Growth Plus Version     | Marshall Wace TOPS UCITS Fund (Market Neutral) | 24/03/16   | 24/03/21      | -0.3%                                     | 0.0%                         |
| BCP Absolute Return Equity Bond 8 (Return Portion)*                     | BCP Absolute Return Equity Bond 8 - Growth Version          | Marshall Wace TOPS UCITS Fund (Market Neutral) | 24/03/16   | 24/03/21      | -0.3%                                     | 0.0%                         |
| BCP GBP Absolute Return Equity Bond 3                                   | BCP GBP Absolute Return Equity Bond 3 - Growth Plus Version | Marshall Wace TOPS UCITS Fund (Market Neutral) | 27/11/15   | 30/11/20      | -0.6%                                     | 90.0%                        |
| BCP GBP Absolute Return Equity Bond 3                                   | BCP GBP Absolute Return Equity Bond 3 - Protected Version   | Marshall Wace TOPS UCITS Fund (Market Neutral) | 27/11/15   | 30/11/20      | -0.6%                                     | 100.0%                       |
| BCP Split Deposit Global Asset Bond (Return Portion)*                   | BCP Global Asset Bond - Growth Version                      | Invesco Balanced Risk Allocation Fund          | 19/12/14   | 21/12/20      | 8.4%                                      | 10.1%                        |
| BCP Split Deposit Global Asset Bond (Return Portion)*                   | BCP Global Asset Bond - Protected Version                   | Invesco Balanced Risk Allocation Fund          | 19/12/14   | 21/12/20      | 8.4%                                      | 6.7%                         |
| BCP Split Deposit Global Asset Bond (Return Portion)*                   | BCP Split Deposit Global Asset Bond                         | Invesco Balanced Risk Allocation Fund          | 19/12/14   | 21/12/20      | 8.4%                                      | 5.9%                         |
| BCP Global Asset Bond 2 (Return Portion)*                               | BCP Global Asset Bond 2 - Growth Version                    | Ethna-AKTIV Fund                               | 30/03/15   | 30/03/21      | -5.2%                                     | 0.0%                         |

# BCP Capital Secure Bonds

Invest with confidence



## Performance Summary | Q1 2019

| BCP BOND                                  | BOND NAME                                         | UNDERLYING ASSET        | START DATE | MATURITY DATE | UNDERLYING ASSET PERFORMANCE SINCE STRIKE | BOND PERFORMANCE END Q1 2019 |
|-------------------------------------------|---------------------------------------------------|-------------------------|------------|---------------|-------------------------------------------|------------------------------|
| BCP Global Asset Bond 2 (Return Portion)* | BCP Global Asset Bond 2 – Protected Version       | Ethna-AKTIV Fund        | 30/03/15   | 30/03/21      | -5.2%                                     | 0.0%                         |
| BCP Global Asset Bond 3                   | BCP Global Asset Bond 3 – Growth Version          | Ethna-AKTIV Fund        | 19/06/15   | 26/06/20      | -4.4%                                     | 95.0%                        |
| BCP Global Asset Bond 3                   | BCP Global Asset Bond 3 – Protected Version       | Ethna-AKTIV Fund        | 19/06/15   | 26/06/20      | -4.4%                                     | 100.0%                       |
| BCP Global Asset Bond 4 (Return Portion)* | BCP Global Asset Bond 4 – Growth Plus Version     | Ethna-AKTIV Fund        | 25/09/15   | 25/09/20      | -1.9%                                     | 0.0%                         |
| BCP Global Asset Bond 4 (Return Portion)* | BCP Global Asset Bond 4 – Growth Version          | Ethna-AKTIV Fund        | 25/09/15   | 25/09/20      | -1.9%                                     | 0.0%                         |
| BCP Global Asset Bond 5 (Return Portion)* | BCP Global Asset Bond 5 – Growth Plus Version     | Ethna-AKTIV Fund        | 17/12/15   | 17/12/20      | -1.4%                                     | 0.0%                         |
| BCP Global Asset Bond 5 (Return Portion)* | BCP Global Asset Bond 5 – Growth Version          | Ethna-AKTIV Fund        | 17/12/15   | 17/12/20      | -1.4%                                     | 0.0%                         |
| BCP Global Asset Bond 6 (Return Portion)* | BCP Global Asset Bond 6 – Growth Plus Version     | Ethna-AKTIV Fund        | 24/03/16   | 24/03/21      | 2.5%                                      | 4.5%                         |
| BCP Global Asset Bond 6 (Return Portion)* | BCP Global Asset Bond 6 – Growth Version          | Ethna-AKTIV Fund        | 24/03/16   | 24/03/21      | 2.5%                                      | 2.7%                         |
| BCP GBP Global Asset Bond                 | BCP GBP Global Asset Bond – Growth Version        | Ethna-AKTIV Fund        | 07/05/15   | 14/11/19      | -7.5%                                     | 95.0%                        |
| BCP GBP Global Asset Bond                 | BCP GBP Global Asset Bond – Protected Version     | Ethna-AKTIV Fund        | 07/05/15   | 14/11/19      | -7.5%                                     | 100.0%                       |
| BCP GBP Global Asset Bond 2               | BCP GBP Global Asset Bond 2 – Growth Version      | Ethna-AKTIV Fund        | 31/08/15   | 28/02/20      | -3.7%                                     | 95.0%                        |
| BCP GBP Global Asset Bond 2               | BCP GBP Global Asset Bond 2 – Protected Version   | Ethna-AKTIV Fund        | 31/08/15   | 28/02/20      | -3.7%                                     | 100.0%                       |
| BCP GBP Global Asset Bond 3               | BCP GBP Global Asset Bond 3 – Growth Plus Version | Ethna-AKTIV Fund        | 26/11/15   | 30/11/20      | -2.3%                                     | 90.0%                        |
| BCP GBP Global Asset Bond 3               | BCP GBP Global Asset Bond 3 – Protected Version   | Ethna-AKTIV Fund        | 26/11/15   | 30/11/20      | -2.3%                                     | 100.0%                       |
| BCP Total Return Bond                     | BCP Total Return Bond – Growth Version            | M&G Optimal Income Fund | 23/03/15   | 27/03/20      | 7.4%                                      | 105.3%                       |
| BCP Total Return Bond                     | BCP Total Return Bond – Protected Version         | M&G Optimal Income Fund | 23/03/15   | 27/03/20      | 7.4%                                      | 105.9%                       |
| BCP Total Return Bond 2                   | BCP Total Return Bond 2 – Growth Version          | M&G Optimal Income Fund | 19/06/15   | 26/06/20      | 8.8%                                      | 108.3%                       |
| BCP Total Return Bond 2                   | BCP Total Return Bond 2 – Protected Version       | M&G Optimal Income Fund | 19/06/15   | 26/06/20      | 8.8%                                      | 107.1%                       |
| BCP Total Return Bond 3                   | BCP Total Return Bond 3 – Growth Plus Version     | M&G Optimal Income Fund | 25/09/15   | 30/09/20      | 9.8%                                      | 109.6%                       |
| BCP Total Return Bond 3                   | BCP Total Return Bond 3 – Growth Version          | M&G Optimal Income Fund | 25/09/15   | 30/09/20      | 9.8%                                      | 107.7%                       |
| BCP Total Return Bond 4 (Return Portion)* | BCP Total Return Bond 4 – Growth Plus Version     | M&G Optimal Income Fund | 17/12/15   | 17/12/20      | 10.1%                                     | 20.2%                        |
| BCP Total Return Bond 4 (Return Portion)* | BCP Total Return Bond 4 – Growth Version          | M&G Optimal Income Fund | 17/12/15   | 17/12/20      | 10.1%                                     | 13.1%                        |
| BCP GBP Split Deposit Total Return Bond   | BCP GBP Split Deposit Total Return Bond           | M&G Optimal Income Fund | 20/02/15   | 27/08/19      | 5.6%                                      | 106.7%                       |
| BCP GBP Split Deposit Total Return Bond   | BCP GBP Total Return Bond – Growth Version        | M&G Optimal Income Fund | 20/02/15   | 27/08/19      | 5.6%                                      | 107.3%                       |
| BCP GBP Split Deposit Total Return Bond   | BCP GBP Total Return Bond – Protected version     | M&G Optimal Income Fund | 20/02/15   | 27/08/19      | 5.6%                                      | 108.4%                       |
| BCP GBP Split Deposit Total Return Bond 2 | BCP GBP Split Deposit Total Return Bond 2         | M&G Optimal Income Fund | 07/05/15   | 14/11/19      | 5.9%                                      | 107.0%                       |
| BCP GBP Split Deposit Total Return Bond 2 | BCP GBP Total Return Bond 2 – Growth Version      | M&G Optimal Income Fund | 07/05/15   | 14/11/19      | 5.9%                                      | 107.9%                       |
| BCP GBP Split Deposit Total Return Bond 2 | BCP GBP Total Return Bond 2 – Protected Version   | M&G Optimal Income Fund | 07/05/15   | 14/11/19      | 5.9%                                      | 108.8%                       |
| BCP GBP Split Deposit Total Return Bond 3 | BCP GBP Split Deposit Total Return Bond 3         | M&G Optimal Income Fund | 31/08/15   | 28/02/20      | 9.0%                                      | 110.8%                       |

# BCP Capital Secure Bonds

Invest with confidence



## Performance Summary | Q1 2019

| BCP BOND                                                   | BOND NAME                                                        | UNDERLYING ASSET                                     | START DATE | MATURITY DATE | UNDERLYING ASSET PERFORMANCE SINCE STRIKE | BOND PERFORMANCE END Q1 2019 |
|------------------------------------------------------------|------------------------------------------------------------------|------------------------------------------------------|------------|---------------|-------------------------------------------|------------------------------|
| BCP GBP Split Deposit Total Return Bond 3                  | BCP GBP Total Return Bond 3 – Growth Version                     | M&G Optimal Income Fund                              | 31/08/15   | 28/02/20      | 9.0%                                      | 114.8%                       |
| BCP GBP Split Deposit Total Return Bond 3                  | BCP GBP Total Return Bond 3 – Protected Version                  | M&G Optimal Income Fund                              | 31/08/15   | 28/02/20      | 9.0%                                      | 113.5%                       |
| BCP Global Equity Absolute Return Bond                     | BCP Global Equity Absolute Return Bond – Growth Plus Version     | Merian Global Equity Absolute Return (GEAR) Fund     | 20/06/16   | 24/06/21      | -1.2%                                     | 90.0%                        |
| BCP Global Equity Absolute Return Bond                     | BCP Global Equity Absolute Return Bond – Growth Version          | Merian Global Equity Absolute Return (GEAR) Fund     | 20/06/16   | 24/06/21      | -1.2%                                     | 95.0%                        |
| BCP Global Equity Absolute Return Bond 2 (Return Portion)* | BCP Global Equity Absolute Return Bond 2 – Growth Plus Version   | Merian Global Equity Absolute Return (GEAR) Fund     | 27/09/16   | 27/09/21      | 1.1%                                      | 2.2%                         |
| BCP Global Equity Absolute Return Bond 2 (Return Portion)* | BCP Global Equity Absolute Return Bond 2 – Growth Version        | Merian Global Equity Absolute Return (GEAR) Fund     | 27/09/16   | 27/09/21      | 1.1%                                      | 1.1%                         |
| BCP Global Equity Absolute Return Bond 3 (Return Portion)* | BCP Global Equity Absolute Return Bond 3 – Growth Plus Version   | Merian Global Equity Absolute Return (GEAR) Fund     | 21/12/16   | 21/12/21      | -3.4%                                     | 0.0%                         |
| BCP Global Equity Absolute Return Bond 3 (Return Portion)* | BCP Global Equity Absolute Return Bond 3 – Growth Version        | Merian Global Equity Absolute Return (GEAR) Fund     | 21/12/16   | 21/12/21      | -3.4%                                     | 0.0%                         |
| BCP Global Equity Absolute Return Bond 4 (Return Portion)* | BCP Global Equity Absolute Return Bond 4 – Growth Plus Version   | Merian Global Equity Absolute Return (GEAR) Fund     | 29/03/17   | 29/03/22      | -3.7%                                     | 0.0%                         |
| BCP Global Equity Absolute Return Bond 4 (Return Portion)* | BCP Global Equity Absolute Return Bond 4 – Growth Version        | Merian Global Equity Absolute Return (GEAR) Fund     | 29/03/17   | 29/03/22      | -3.7%                                     | 0.0%                         |
| BCP Global Equity Absolute Return Bond 5 (Return Portion)* | BCP Global Equity Absolute Return Bond 5 – Growth Plus Version   | Merian Global Equity Absolute Return (GEAR) Fund     | 23/06/17   | 23/06/22      | -3.2%                                     | 0.0%                         |
| BCP Global Equity Absolute Return Bond 5 (Return Portion)* | BCP Global Equity Absolute Return Bond 5 – Growth Version        | Merian Global Equity Absolute Return (GEAR) Fund     | 23/06/17   | 23/06/22      | -3.2%                                     | 0.0%                         |
| BCP Global Equity Absolute Return Bond 6                   | BCP Global Equity Absolute Return Bond 6 – Growth Plus Version   | Merian Global Equity Absolute Return (GEAR) Fund     | 22/09/17   | 29/09/22      | -8.0%                                     | 90.0%                        |
| BCP Global Equity Absolute Return Bond 6                   | BCP Global Equity Absolute Return Bond 6 – Growth Version        | Merian Global Equity Absolute Return (GEAR) Fund     | 22/09/17   | 29/09/22      | -8.0%                                     | 95.0%                        |
| BCP Global Equity Absolute Return Bond 7                   | BCP Global Equity Absolute Return Bond 7 – Growth Plus Version   | Merian Global Equity Absolute Return (GEAR) Fund     | 20/12/17   | 27/12/22      | -8.9%                                     | 90.0%                        |
| BCP Global Equity Absolute Return Bond 7                   | BCP Global Equity Absolute Return Bond 7 – Growth Version        | Merian Global Equity Absolute Return (GEAR) Fund     | 20/12/17   | 27/12/22      | -8.9%                                     | 95.0%                        |
| BCP Global Equity Absolute Return Bond 8                   | BCP Global Equity Absolute Return Bond 8 – Growth Plus Version   | Merian Global Equity Absolute Return (GEAR) Fund     | 27/03/18   | 29/03/23      | -10.7%                                    | 90.0%                        |
| BCP Global Equity Absolute Return Bond 8                   | BCP Global Equity Absolute Return Bond 8 – Growth Version        | Merian Global Equity Absolute Return (GEAR) Fund     | 27/03/18   | 29/03/23      | -10.7%                                    | 95.0%                        |
| BCP Global Equity Absolute Return Bond 9                   | BCP Global Equity Absolute Return Bond 9 – Growth Plus Version   | Merian Global Equity Absolute Return (GEAR) Fund     | 06/07/18   | 06/07/23      | -6.5%                                     | 90.0%                        |
| BCP Global Equity Absolute Return Bond 9                   | BCP Global Equity Absolute Return Bond 9 – Growth Version        | Merian Global Equity Absolute Return (GEAR) Fund     | 06/07/18   | 06/07/23      | -6.5%                                     | 95.0%                        |
| BCP Global Equity Absolute Return Bond 10                  | BCP Global Equity Absolute Return Bond 10 – Growth Plus Version  | Merian Global Equity Absolute Return (GEAR) Fund     | 26/09/18   | 26/06/23      | -6.0%                                     | 90.0%                        |
| BCP Global Equity Absolute Return Bond 10                  | BCP Global Equity Absolute Return Bond 10 – Growth Version       | Merian Global Equity Absolute Return (GEAR) Fund     | 26/09/18   | 26/06/23      | -6.0%                                     | 95.0%                        |
| BCP Global Equity Absolute Return Bond 11                  | BCP Global Equity Absolute Return Bond 11 – Growth Plus Version  | Merian Global Equity Absolute Return (GEAR) Fund     | 28/12/18   | 28/12/23      | -3.9%                                     | 90.0%                        |
| BCP Global Equity Absolute Return Bond 11                  | BCP Global Equity Absolute Return Bond 11 – Growth Version       | Merian Global Equity Absolute Return (GEAR) Fund     | 28/12/18   | 28/12/23      | -3.9%                                     | 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 | 20/06/16   | 24/06/21      | -1.2%                                     | 90.0%                        |



# BCP Capital Secure Bonds

Invest with confidence



## Performance Summary | Q1 2019

| BCP BOND                                     | BOND NAME                                                          | UNDERLYING ASSET                                         | START DATE | MATURITY DATE | UNDERLYING ASSET PERFORMANCE SINCE STRIKE | BOND PERFORMANCE END Q1 2019 |
|----------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------|------------|---------------|-------------------------------------------|------------------------------|
| BCP GBP Global Equity Absolute Return Bond   | BCP GBP Global Equity Absolute Return Bond – Protected Version     | Old Mutual Global Equity Absolute Return (GEAR) Fund     | 20/06/16   | 24/06/21      | -1.2%                                     | 100.0%                       |
| BCP GBP Global Equity Absolute Return Bond 2 | BCP GBP Global Equity Absolute Return Bond 2 – Growth Plus Version | Old Mutual Global Equity Absolute Return (GEAR) Fund     | 29/09/16   | 30/09/21      | 0.8%                                      | 91.8%                        |
| BCP GBP Global Equity Absolute Return Bond 2 | BCP GBP Global Equity Absolute Return Bond 2 – Protected Version   | Old Mutual Global Equity Absolute Return (GEAR) Fund     | 29/09/16   | 30/09/21      | 0.8%                                      | 100.4%                       |
| BCP GBP Global Equity Absolute Return Bond 3 | BCP GBP Global Equity Absolute Return Bond 3 – Growth Plus Version | Old Mutual Global Equity Absolute Return (GEAR) Fund     | 14/12/16   | 16/12/21      | -3.5%                                     | 90.0%                        |
| BCP GBP Global Equity Absolute Return Bond 3 | BCP GBP Global Equity Absolute Return Bond 3 – Protected Version   | Old Mutual Global Equity Absolute Return (GEAR) Fund     | 14/12/16   | 16/12/21      | -3.5%                                     | 100.0%                       |
| BCP USD Global Equity Absolute Return Bond   | BCP USD Global Equity Absolute Return Bond – Growth Plus Version   | Old Mutual Global Equity Absolute Return (GEAR) Fund     | 15/03/17   | 22/03/22      | -4.6%                                     | 90.0%                        |
| BCP USD Global Equity Absolute Return Bond   | BCP USD Global Equity Absolute Return Bond – Protected Version     | Old Mutual Global Equity Absolute Return (GEAR) Fund     | 15/03/17   | 22/03/22      | -4.6%                                     | 100.0%                       |
| BCP Target Return Bond                       | BCP Target Return Bond – Growth Plus Version                       | Aviva Investors Multi-Strategy (AIMS) Target Return Fund | 22/03/16   | 29/03/21      | -5.5%                                     | 90.0%                        |
| BCP Target Return Bond                       | BCP Target Return Bond – Growth Version                            | Aviva Investors Multi-Strategy (AIMS) Target Return Fund | 22/03/16   | 29/03/21      | -5.5%                                     | 95.0%                        |
| BCP Target Return Bond 2 (Return Portion)*   | BCP Target Return Bond 2 – Growth Plus Version                     | Aviva Investors Multi-Strategy (AIMS) Target Return Fund | 24/06/16   | 24/06/21      | -4.5%                                     | 0.0%                         |
| BCP Target Return Bond 2 (Return Portion)*   | BCP Target Return Bond 2 – Growth Version                          | Aviva Investors Multi-Strategy (AIMS) Target Return Fund | 24/06/16   | 24/06/21      | -4.5%                                     | 0.0%                         |
| BCP Target Return Bond 3 (Return Portion)*   | BCP Target Return Bond 3 – Growth Plus Version                     | Aviva Investors Multi-Strategy (AIMS) Target Return Fund | 27/09/16   | 27/09/21      | -4.9%                                     | 0.0%                         |
| BCP Target Return Bond 3 (Return Portion)*   | BCP Target Return Bond 3 – Growth Version                          | Aviva Investors Multi-Strategy (AIMS) Target Return Fund | 27/09/16   | 27/09/21      | -4.9%                                     | 0.0%                         |
| BCP Target Return Bond 4 (Return Portion)*   | BCP Target Return Bond 4 – Growth Plus Version                     | Aviva Investors Multi-Strategy (AIMS) Target Return Fund | 21/12/16   | 21/12/21      | -7.1%                                     | 0.0%                         |
| BCP Target Return Bond 4 (Return Portion)*   | BCP Target Return Bond 4 – Growth Version                          | Aviva Investors Multi-Strategy (AIMS) Target Return Fund | 21/12/16   | 21/12/21      | -7.1%                                     | 0.0%                         |
| BCP GBP Target Return Bond                   | BCP GBP Target Return Bond – Growth Plus Version                   | Aviva Investors Multi-Strategy (AIMS) Target Return Fund | 22/03/16   | 29/03/21      | -5.5%                                     | 90.0%                        |
| BCP GBP Target Return Bond                   | BCP GBP Target Return Bond – Protected Version                     | Aviva Investors Multi-Strategy (AIMS) Target Return Fund | 22/03/16   | 29/03/21      | -5.5%                                     | 100.0%                       |
| <b>Multi Asset Bonds</b>                     |                                                                    |                                                          |            |               |                                           |                              |
| BCP Multi-Manager Bond (Return Portion) *    | BCP Multi-Manager Bond – Growth Version                            | J.P. Morgan Fund-Linked Efficiente 5 Index               | 03/07/14   | 03/07/19      | 22.2%                                     | 26.7%                        |

# BCP Capital Secure Bonds

Invest with confidence



## Performance Summary | Q1 2019

| BCP BOND                                                          | BOND NAME                                              | UNDERLYING ASSET                                         | START DATE | MATURITY DATE | UNDERLYING ASSET PERFORMANCE SINCE STRIKE | BOND PERFORMANCE END Q1 2019 |
|-------------------------------------------------------------------|--------------------------------------------------------|----------------------------------------------------------|------------|---------------|-------------------------------------------|------------------------------|
| BCP Multi-Manager Bond (Return Portion) *                         | BCP Multi-Manager Bond – Protected Version             | J.P. Morgan Fund-Linked Efficiente 5 Index               | 03/07/14   | 03/07/19      | 22.2%                                     | 20.0%                        |
| BCP Multi-Manager Bond 2 (Return Portion) *                       | BCP Multi-Manager Bond 2 – Growth Version              | J.P. Morgan Fund-Linked Efficiente 5 Index               | 30/09/14   | 30/03/20      | 23.3%                                     | 28.0%                        |
| BCP Multi-Manager Bond 2 (Return Portion) *                       | BCP Multi-Manager Bond 2 – Protected Version           | J.P. Morgan Fund-Linked Efficiente 5 Index               | 30/09/14   | 30/03/20      | 23.3%                                     | 18.6%                        |
| BCP Dynamic Multi-Manager Bond                                    | BCP Dynamic Multi-Manager Bond – Growth Plus Version   | BNP Dynamic Allocation Fund Stars Index VC 4             | 28/09/18   | 05/10/23      | 1.6%                                      | 94.1%                        |
| BCP Dynamic Multi-Manager Bond                                    | BCP Dynamic Multi-Manager Bond – Growth Version        | BNP Dynamic Allocation Fund Stars Index VC 4             | 28/09/18   | 05/10/23      | 1.6%                                      | 97.4%                        |
| BCP Dynamic Multi-Manager Bond 2                                  | BCP Dynamic Multi-Manager Bond 2 – Growth Plus Version | BNP Dynamic Allocation Fund Stars Index VC 4             | 21/12/18   | 29/12/23      | 6.1%                                      | 105.2%                       |
| BCP Dynamic Multi-Manager Bond 2                                  | BCP Dynamic Multi-Manager Bond 2 – Growth Version      | BNP Dynamic Allocation Fund Stars Index VC 4             | 21/12/18   | 29/12/23      | 6.1%                                      | 104.1%                       |
| BCP Euro Multi-Asset Bond                                         | BCP Euro Multi-Asset Bond – Growth Plus Version        | DNCA Eurose Fund                                         | 22/03/16   | 29/03/21      | 6.1%                                      | 102.3%                       |
| BCP Euro Multi-Asset Bond                                         | BCP Euro Multi-Asset Bond – Growth Version             | DNCA Eurose Fund                                         | 22/03/16   | 29/03/21      | 6.1%                                      | 102.4%                       |
| BCP Euro Multi-Asset Bond 2                                       | BCP Euro Multi-Asset Bond 2 – Growth Plus Version      | DNCA Eurose Fund                                         | 20/06/16   | 24/06/21      | 7.1%                                      | 104.2%                       |
| BCP Euro Multi-Asset Bond 2                                       | BCP Euro Multi-Asset Bond 2 – Growth Version           | DNCA Eurose Fund                                         | 20/06/16   | 24/06/21      | 7.1%                                      | 103.5%                       |
| BCP Global Opportunities Bond                                     | BCP Global Opportunities Bond – Growth Plus Version    | Pictet Multi-Asset Global Opportunities Fund             | 21/09/16   | 27/09/21      | 0.6%                                      | 91.3%                        |
| BCP Global Opportunities Bond                                     | BCP Global Opportunities Bond – Growth Version         | Pictet Multi-Asset Global Opportunities Fund             | 21/09/16   | 27/09/21      | 0.6%                                      | 95.6%                        |
| BCP Global Opportunities Bond 2                                   | BCP Global Opportunities Bond 2 – Growth Plus Version  | Pictet Multi-Asset Global Opportunities Fund             | 19/12/16   | 21/12/21      | 0.1%                                      | 90.1%                        |
| BCP Global Opportunities Bond 2                                   | BCP Global Opportunities Bond 2 – Growth Version       | Pictet Multi-Asset Global Opportunities Fund             | 19/12/16   | 21/12/21      | 0.1%                                      | 95.1%                        |
| <b>Deposit Outperformance Bonds</b>                               |                                                        |                                                          |            |               |                                           |                              |
| BCP Deposit Outperformance Bond                                   | BCP Deposit Outperformance Bond                        | Ethna-AKTIV Fund                                         | 28/08/15   | 28/02/20      | -3.7%                                     | 100.0%                       |
| BCP Deposit Outperformance Bond 2 (Return Portion)*               | BCP Deposit Outperformance Bond 2                      | Ethna-AKTIV Fund                                         | 27/11/15   | 27/11/20      | -2.4%                                     | 0.0%                         |
| BCP Deposit Outperformance Bond 3 (Return Portion)*               | BCP Deposit Outperformance Bond 3                      | Ethna-AKTIV Fund                                         | 07/03/16   | 07/03/21      | 3.0%                                      | 1.5%                         |
| BCP Credit Union Deposit Outperformance Bond 4 (Return Portion) * | BCP Credit Union Deposit Outperformance Bond 4         | Aviva Investors Multi-Strategy (AIMS) Target Return Fund | 29/03/16   | 29/03/21      | -5.7%                                     | 0.0%                         |
| BCP Deposit Outperformance Bond 5 (Return Portion)*               | BCP Deposit Outperformance Bond 5                      | Aviva Investors Multi-Strategy (AIMS) Target Return Fund | 10/05/16   | 10/05/22      | -5.8%                                     | 0.0%                         |
| BCP Deposit Outperformance Bond 6 (Return Portion)*               | BCP Deposit Outperformance Bond 6                      | Aviva Investors Multi-Strategy (AIMS) Target Return Fund | 12/07/16   | 12/07/22      | -5.9%                                     | 0.0%                         |
| BCP Deposit Outperformance Bond 7 (Return Portion)*               | BCP Deposit Outperformance Bond 7                      | Old Mutual Global Equity Absolute Return (GEAR) Fund     | 21/09/16   | 21/09/22      | 1.6%                                      | 0.8%                         |
| BCP Deposit Outperformance Bond 8 (Return Portion)*               | BCP Deposit Outperformance Bond 8                      | Old Mutual Global Equity Absolute Return (GEAR) Fund     | 07/12/16   | 07/12/22      | -3.2%                                     | 0.0%                         |
| BCP Deposit Outperformance Bond 9                                 | BCP Deposit Outperformance Bond 9                      | Portfolio of 3 Investment Funds                          | 15/03/17   | 22/03/23      | -3.8%                                     | 100.0%                       |
| BCP Deposit Outperformance Bond 10                                | BCP Deposit Outperformance Bond 10                     | Portfolio of 3 Investment Funds                          | 07/07/17   | 14/07/23      | -1.3%                                     | 100.0%                       |

# BCP Capital Secure Bonds

Invest with confidence



## Performance Summary | Q1 2019

| BCP BOND                                             | BOND NAME                                            | UNDERLYING ASSET                           | START DATE | MATURITY DATE | UNDERLYING ASSET PERFORMANCE SINCE STRIKE | BOND PERFORMANCE END Q1 2019 |
|------------------------------------------------------|------------------------------------------------------|--------------------------------------------|------------|---------------|-------------------------------------------|------------------------------|
| BCP Deposit Outperformance Bond 11                   | BCP Deposit Outperformance Bond 11                   | Portfolio of 3 Investment Strategies       | 21/12/17   | 28/12/23      | -3.3%                                     | 100.0%                       |
| BCP Deposit Outperformance Bond 12                   | BCP Deposit Outperformance Bond 12                   | Portfolio of 3 Investment Strategies       | 15/03/18   | 22/03/24      | -2.1%                                     | 100.0%                       |
| BCP Deposit Outperformance Bond 14                   | BCP Deposit Outperformance Bond 14                   | Portfolio of 3 Investment Strategies       | 29/06/18   | 08/07/24      | -1.2%                                     | 100.0%                       |
| BCP Deposit Outperformance Bond 15                   | BCP Deposit Outperformance Bond 15                   | Portfolio of 3 Investment Strategies       | 28/09/18   | 07/10/24      | -0.7%                                     | 100.0%                       |
| BCP Deposit Outperformance Bond 16                   | BCP Deposit Outperformance Bond 16                   | Portfolio of 3 Investment Strategies       | 21/12/18   | 02/01/25      | 1.1%                                      | 100.6%                       |
| <b>BCP GPS</b>                                       |                                                      |                                            |            |               |                                           |                              |
| BCP Global Portfolio Solutions Protected (Q2 2014)   | BCP Global Portfolio Solutions Protected (Q2 2014)   | Portfolio of diversified funds and indices | 17/06/14   | 03/04/20      | 13.7%                                     | 111.6%                       |
| BCP Global Portfolio Solutions Growth (Q2 2014)      | BCP Global Portfolio Solutions Growth (Q2 2014)      | Portfolio of diversified funds and indices | 17/06/14   | 03/04/20      | 14.2%                                     | 114.8%                       |
| BCP Global Portfolio Solutions Protected (Q3 2014)   | BCP Global Portfolio Solutions Protected (Q3 2014)   | Portfolio of diversified funds and indices | 19/09/14   | 30/06/20      | 11.9%                                     | 109.5%                       |
| BCP Global Portfolio Solutions Growth (Q3 2014)      | BCP Global Portfolio Solutions Growth (Q3 2014)      | Portfolio of diversified funds and indices | 19/09/14   | 30/06/20      | 12.4%                                     | 109.9%                       |
| BCP Global Portfolio Solutions Protected (Q4 2014)   | BCP Global Portfolio Solutions Protected (Q4 2014)   | Portfolio of diversified funds and indices | 12/12/14   | 21/12/20      | 8.9%                                      | 107.2%                       |
| BCP Global Portfolio Solutions Growth (Q4 2014)      | BCP Global Portfolio Solutions Growth (Q4 2014)      | Portfolio of diversified funds and indices | 12/12/14   | 21/12/20      | 8.3%                                      | 105.6%                       |
| BCP Global Portfolio Solutions Protected (Q1 2015)   | BCP Global Portfolio Solutions Protected (Q1 2015)   | Portfolio of diversified funds and indices | 30/03/15   | 30/03/21      | 1.6%                                      | 102.5%                       |
| BCP Global Portfolio Solutions Growth (Q1 2015)      | BCP Global Portfolio Solutions Growth (Q1 2015)      | Portfolio of diversified funds and indices | 30/03/15   | 30/03/21      | -1.2%                                     | 98.3%                        |
| BCP Global Portfolio Solutions Protected (Q2 2015)   | BCP Global Portfolio Solutions Protected (Q2 2015)   | Portfolio of diversified funds and indices | 30/06/15   | 26/06/20      | 1.8%                                      | 102.6%                       |
| BCP Global Portfolio Solutions Growth (Q2 2015)      | BCP Global Portfolio Solutions Growth (Q2 2015)      | Portfolio of diversified funds and indices | 30/06/15   | 26/06/20      | -0.2%                                     | 98.7%                        |
| BCP Global Portfolio Solutions Growth Plus (Q3 2015) | BCP Global Portfolio Solutions Growth Plus (Q3 2015) | Portfolio of diversified funds and indices | 30/09/15   | 30/09/20      | 3.3%                                      | 98.4%                        |
| BCP Global Portfolio Solutions Growth (Q3 2015)      | BCP Global Portfolio Solutions Growth (Q3 2015)      | Portfolio of diversified funds and indices | 30/09/15   | 30/09/20      | 3.3%                                      | 100.5%                       |
| BCP Global Portfolio Solutions Growth Plus (Q4 2015) | BCP Global Portfolio Solutions Growth Plus (Q4 2015) | Portfolio of diversified funds and indices | 17/12/15   | 21/12/20      | 2.3%                                      | 95.6%                        |
| BCP Global Portfolio Solutions Growth (Q4 2015)      | BCP Global Portfolio Solutions Growth (Q4 2015)      | Portfolio of diversified funds and indices | 17/12/15   | 21/12/20      | 2.3%                                      | 98.3%                        |
| BCP Global Portfolio Solutions Growth Plus (Q1 2016) | BCP Global Portfolio Solutions Growth Plus (Q1 2016) | Portfolio of diversified funds and indices | 29/03/16   | 29/03/21      | 3.5%                                      | 97.5%                        |
| BCP Global Portfolio Solutions Growth (Q1 2016)      | BCP Global Portfolio Solutions Growth (Q1 2016)      | Portfolio of diversified funds and indices | 29/03/16   | 29/03/21      | 3.5%                                      | 99.3%                        |
| BCP Global Portfolio Solutions Growth Plus (Q2 2016) | BCP Global Portfolio Solutions Growth Plus (Q2 2016) | Portfolio of diversified funds and indices | 24/06/16   | 24/06/21      | 2.0%                                      | 96.2%                        |
| BCP Global Portfolio Solutions Growth (Q2 2016)      | BCP Global Portfolio Solutions Growth (Q2 2016)      | Portfolio of diversified funds and indices | 24/06/16   | 24/06/21      | 2.0%                                      | 98.6%                        |
| BCP Global Portfolio Solutions Growth Plus (Q3 2016) | BCP Global Portfolio Solutions Growth Plus (Q3 2016) | Portfolio of diversified funds and indices | 27/09/16   | 27/09/21      | 0.6%                                      | 93.2%                        |
| BCP Global Portfolio Solutions Growth (Q3 2016)      | BCP Global Portfolio Solutions Growth (Q3 2016)      | Portfolio of diversified funds and indices | 27/09/16   | 27/09/21      | 0.6%                                      | 96.7%                        |
| BCP Global Portfolio Solutions Growth Plus (Q4 2016) | BCP Global Portfolio Solutions Growth Plus (Q4 2016) | Portfolio of diversified funds and indices | 19/12/16   | 21/12/21      | -1.3%                                     | 92.4%                        |
| BCP Global Portfolio Solutions Growth (Q4 2016)      | BCP Global Portfolio Solutions Growth (Q4 2016)      | Portfolio of diversified funds and indices | 19/12/16   | 21/12/21      | -1.3%                                     | 96.4%                        |
| <b>GPS Select</b>                                    |                                                      |                                            |            |               |                                           |                              |
| BCP GPS Select Bond (Return Portion) *               | BCP GPS Select Bond - Growth Plus Version            | Portfolio of 3 Investment Funds            | 29/03/17   | 29/03/22      | -3.3%                                     | 0.0%                         |
| BCP GPS Select Bond (Return Portion) *               | BCP GPS Select Bond - Growth Version                 | Portfolio of 3 Investment Funds            | 29/03/17   | 29/03/22      | -3.3%                                     | 0.0%                         |
| BCP GPS Select Bond 2 (Return Portion) *             | BCP GPS Select Bond 2 - Growth Plus Version          | Portfolio of 4 Investment Strategies       | 26/06/17   | 26/06/22      | -2.8%                                     | 0.0%                         |



# BCP Capital Secure Bonds

Invest with confidence



## Performance Summary | Q1 2019

| BCP BOND                                | BOND NAME                                                 | UNDERLYING ASSET                                                       | START DATE | MATURITY DATE | UNDERLYING ASSET PERFORMANCE SINCE STRIKE | BOND PERFORMANCE END Q1 2019 |
|-----------------------------------------|-----------------------------------------------------------|------------------------------------------------------------------------|------------|---------------|-------------------------------------------|------------------------------|
| BCP GPS Select Bond 2 (Return Portion)* | BCP GPS Select Bond 2 – Growth Version                    | Portfolio of 4 Investment Strategies                                   | 26/06/17   | 26/06/22      | -2.8%                                     | 0.0%                         |
| BCP GPS Select Bond 3                   | BCP GPS Select Bond 3 – Growth Plus Version               | Portfolio of 4 Investment Strategies                                   | 22/09/17   | 29/09/22      | -2.0%                                     | 90.0%                        |
| BCP GPS Select Bond 3                   | BCP GPS Select Bond 3 – Growth Version                    | Portfolio of 4 Investment Strategies                                   | 22/09/17   | 29/09/22      | -2.0%                                     | 95.0%                        |
| BCP GPS Select Bond 4                   | BCP GPS Select Bond 4 – Growth Plus Version               | Portfolio of 3 Investment Strategies                                   | 20/12/17   | 27/12/22      | -4.1%                                     | 90.0%                        |
| BCP GPS Select Bond 4                   | BCP GPS Select Bond 4 – Growth Version                    | Portfolio of 3 Investment Strategies                                   | 20/12/17   | 27/12/22      | -4.1%                                     | 95.0%                        |
| BCP GPS Select Bond 5                   | BCP GPS Select Bond 5 – Growth Plus Version               | Portfolio of 3 Investment Strategies                                   | 22/03/18   | 29/03/23      | -2.3%                                     | 90.0%                        |
| BCP GPS Select Bond 5                   | BCP GPS Select Bond 5 – Growth Version                    | Portfolio of 3 Investment Strategies                                   | 22/03/18   | 29/03/23      | -2.3%                                     | 95.0%                        |
| BCP GPS Select Bond 6                   | BCP GPS Select Bond 6 – Growth Plus Version               | Portfolio of 3 Investment Strategies                                   | 21/06/18   | 28/06/23      | -1.9%                                     | 90.0%                        |
| BCP GPS Select Bond 6                   | BCP GPS Select Bond 6 – Growth Plus Version (PF)          | Portfolio of 3 Investment Strategies                                   | 21/06/18   | 28/06/23      | -1.9%                                     | 90.0%                        |
| BCP GPS Select Bond 6                   | BCP GPS Select Bond 6 – Growth Version                    | Portfolio of 3 Investment Strategies                                   | 21/06/18   | 28/06/23      | -1.9%                                     | 95.0%                        |
| BCP GPS Select Bond 7                   | BCP GPS Select Bond 7 – Growth Plus Version               | Portfolio of 3 Investment Strategies                                   | 21/09/18   | 28/09/23      | -1.5%                                     | 90.0%                        |
| BCP GPS Select Bond 7                   | BCP GPS Select Bond 7 – Growth Version                    | Portfolio of 3 Investment Strategies                                   | 21/09/18   | 28/09/23      | -1.5%                                     | 95.0%                        |
| BCP GPS Select Bond 8                   | BCP GPS Select Bond 8 – Growth Plus Version               | Portfolio of 3 Investment Strategies                                   | 14/12/18   | 21/12/23      | 2.2%                                      | 95.1%                        |
| BCP GPS Select Bond 8                   | BCP GPS Select Bond 8 – Growth Version                    | Portfolio of 3 Investment Strategies                                   | 14/12/18   | 21/12/23      | 2.2%                                      | 97.9%                        |
| <b>Kick Out Bonds</b>                   |                                                           |                                                                        |            |               |                                           |                              |
| BCP Smart Stoxx Kick-Out Bond 3         | BCP Smart Stoxx Kick-Out Bond 3 – Security                | Euro iStoxx EWC 50 Index                                               | 03/03/17   | 17/03/23      | -0.2%                                     | 100.0%                       |
| BCP Equity Index Kick-Out Bond 2        | BCP Equity Index Kick-Out Bond 2 – Growth Option Security | Euro iStoxx EWC 50 Index                                               | 30/06/17   | 14/07/23      | -3.0%                                     | 100.0%                       |
| BCP Equity Index Kick-Out Bond 3        | BCP Equity Index Kick-Out Bond 3                          | S&P Euro 50 Equal Weight Synthetic 5% Price Index                      | 15/09/17   | 22/09/23      | -6.2%                                     | 100.0%                       |
| BCP Equity Index Kick-Out Bond 4        | BCP Equity Index Kick-Out Bond 4                          | Euro iStoxx EWC 50 Index                                               | 31/10/18   | 14/11/24      | 9.0%                                      | 109.0%                       |
| BCP France Germany Kick-Out Bond        | BCP France Germany Kick-Out Bond                          | Euronext France Germany Leaders 50 EW Decrement 5% Index (the "Index") | 10/11/17   | 17/11/23      | -10.6%                                    | 100.0%                       |
| BCP France Germany Kick-Out Bond 2      | BCP France Germany Kick-Out Bond 2                        | Euronext France Germany Leaders 50 EW Decrement 5% Index (the "Index") | 19/12/17   | 27/12/23      | -11.2%                                    | 100.0%                       |
| BCP France Germany Kick-Out Bond 3      | BCP France Germany Kick-Out Bond 3                        | Euronext France Germany Leaders 50 EW Decrement 5% Index (the "Index") | 28/02/18   | 06/03/24      | -7.3%                                     | 100.0%                       |
| BCP France Germany Kick-Out Bond 4      | BCP France Germany Kick-Out Bond 4                        | Euronext France Germany Leaders 50 EW Decrement 5% Index (the "Index") | 27/04/18   | 03/05/24      | -8.0%                                     | 100.0%                       |
| BCP France Germany Kick-Out Bond 5      | BCP France Germany Kick-Out Bond 5                        | Euronext France Germany Leaders 50 EW Decrement 5% Index (the "Index") | 29/06/18   | 08/07/24      | -4.8%                                     | 100.0%                       |
| BCP Europe 100 Kick-Out Bond            | BCP Europe 100 Kick-Out Bond                              | iSTOXX Europe Origin 100 Equal Weight Decrement 5% Index               | 07/09/18   | 16/09/24      | -4.7%                                     | 100.0%                       |

# BCP Capital Secure Bonds

Invest with confidence



## Performance Summary | Q1 2019

| BCP BOND                                          | BOND NAME                                         | UNDERLYING ASSET                                         | START DATE | MATURITY DATE | UNDERLYING ASSET PERFORMANCE SINCE STRIKE | BOND PERFORMANCE END Q1 2019 |
|---------------------------------------------------|---------------------------------------------------|----------------------------------------------------------|------------|---------------|-------------------------------------------|------------------------------|
| BCP Europe Origin 100 – Defensive Kick-Out Bond   | BCP Europe Origin 100 – Defensive Kick-Out Bond   | iSTOXX Europe Origin 100 Equal Weight Decrement 5% Index | 28/09/18   | 07/10/24      | -6.1%                                     | 100.0%                       |
| BCP 10 Year Oxygen Kick-Out Bond                  | BCP 10 Year Oxygen Kick-Out Bond                  | Euro iStoxx EWC 50 Index                                 | 14/12/18   | 21/12/28      | 8.6%                                      | 118.0%                       |
| BCP 6 Year Defensive Step Down Bond               | BCP 6 Year Defensive Step Down Bond               | Euro iStoxx EWC 50 Index                                 | 14/12/18   | 23/12/24      | 8.6%                                      | 105.5%                       |
| BCP ESG Defensive Kick-Out Bond                   | BCP ESG Defensive Kick-Out Bond                   | Euronext Euro 50 ESG EW Decrement 50 Points              | 21/12/18   | 02/01/29      | 12.1%                                     | 108.0%                       |
| BCP ESG Defensive Kick-Out Bond 2                 | BCP ESG Defensive Kick-Out Bond 2                 | Euronext Euro 50 ESG EW Decrement 50 Points              | 28/02/19   | 07/03/29      | 2.1%                                      | 110.0%                       |
| <b>Fixed Income Bonds</b>                         |                                                   |                                                          |            |               |                                           |                              |
| BCP GBP High Yield Deposit Plan (5 Year Option)   | BCP GBP High Yield Deposit Plan (5 Year Option)   | High Yield Deposit Plan                                  | 06/08/14   | 06/08/19      | 13.9%                                     | 113.9%                       |
| BCP GBP High Yield Deposit Plan 2 (5 Year Option) | BCP GBP High Yield Deposit Plan 2 (5 Year Option) | High Yield Deposit Plan                                  | 17/10/14   | 17/10/19      | 13.4%                                     | 113.4%                       |
| BCP GBP High Yield Deposit Plan 3 (5 Year Option) | BCP GBP High Yield Deposit Plan 3 (5 Year Option) | High Yield Deposit Plan                                  | 12/12/14   | 12/12/19      | 11.8%                                     | 111.8%                       |
| BCP Credit Union 5 Year Deposit                   | BCP Credit Union 5 Year Deposit                   | High Yield Deposit Plan                                  | 12/12/14   | 12/12/19      | 5.6%                                      | 105.6%                       |
| BCP Credit Union 5 Year Deposit 2                 | BCP Credit Union 5 Year Deposit 2                 | High Yield Deposit Plan                                  | 20/02/15   | 20/02/20      | 5.3%                                      | 105.3%                       |
| BCP Credit Union 5 Year Deposit 3                 | BCP Credit Union 5 Year Deposit 3                 | High Yield Deposit Plan                                  | 27/02/15   | 27/02/20      | 5.3%                                      | 105.3%                       |
| BCP Credit Union 5 Year Deposit 4                 | BCP Credit Union 5 Year Deposit 4                 | High Yield Deposit Plan                                  | 31/03/15   | 31/03/20      | 5.2%                                      | 105.2%                       |
| BCP Fixed Income Plan – Issue 6 (5 Year Option)   | BCP Fixed Income Plan – Issue 6 (5 Year Option)   | High Yield Credit Linked Note                            | 20/06/14   | 20/06/19      | 15.3%                                     | 115.3%                       |
| BCP Fixed Income Plan – Issue 7 (5 Year Option)   | BCP Fixed Income Plan – Issue 7 (5 Year Option)   | High Yield Credit Linked Note                            | 30/07/14   | 30/07/19      | 14.0%                                     | 114.0%                       |
| BCP Fixed Income Plan – Issue 8 (5 Year Option)   | BCP Fixed Income Plan – Issue 8 (5 Year Option)   | High Yield Credit Linked Note                            | 22/09/14   | 20/09/19      | 13.6%                                     | 113.6%                       |
| BCP Fixed Income Plan – Issue 9 (5 Year Option)   | BCP Fixed Income Plan – Issue 9 (5 Year Option)   | High Yield Credit Linked Note                            | 22/09/14   | 20/09/19      | 14.5%                                     | 114.5%                       |
| BCP Fixed Income Plan – Issue 10 (5 Year Option)  | BCP Fixed Income Plan – Issue 10 (5 Year Option)  | High Yield Credit Linked Note                            | 31/10/14   | 31/10/19      | 10.2%                                     | 110.2%                       |
| BCP Fixed Income Plan – Issue 11 (5 Year Option)  | BCP Fixed Income Plan – Issue 11 (5 Year Option)  | High Yield Credit Linked Note                            | 22/12/14   | 20/12/19      | 10.3%                                     | 110.3%                       |
| BCP Fixed Income Plan – Issue 12 (5 Year Option)  | BCP Fixed Income Plan – Issue 12 (5 Year Option)  | High Yield Credit Linked Note                            | 20/03/15   | 20/03/20      | 9.1%                                      | 109.1%                       |
| BCP Fixed Income Plan – Issue 14 (5 Year Option)  | BCP Fixed Income Plan – Issue 14 (5 Year Option)  | High Yield Credit Linked Note                            | 22/06/15   | 22/06/20      | 6.8%                                      | 106.8%                       |
| BCP Fixed Income Plan – Issue 15 (5 Year Option)  | BCP Fixed Income Plan – Issue 15 (5 Year Option)  | High Yield Credit Linked Note                            | 21/09/15   | 21/09/20      | 6.3%                                      | 106.3%                       |
| BCP Fixed Income Plan – Issue 16 (5 Year Option)  | BCP Fixed Income Plan – Issue 16 (5 Year Option)  | High Yield Credit Linked Note                            | 21/12/15   | 21/12/20      | 7.5%                                      | 107.5%                       |
| BCP Fixed Income Plan – Issue 17 (5 Year Option)  | BCP Fixed Income Plan – Issue 17 (5 Year Option)  | High Yield Credit Linked Note                            | 21/03/16   | 22/03/21      | 7.0%                                      | 107.0%                       |
| BCP Fixed Income Plan – Issue 18 (5 Year Option)  | BCP Fixed Income Plan – Issue 18 (5 Year Option)  | High Yield Credit Linked Note                            | 21/06/16   | 21/06/21      | 6.4%                                      | 106.4%                       |
| BCP Fixed Income Plan – Issue 19 (5 Year Option)  | BCP Fixed Income Plan – Issue 19 (5 Year Option)  | High Yield Credit Linked Note                            | 21/06/16   | 21/06/21      | 6.2%                                      | 106.2%                       |
| BCP Fixed Income Plan – Issue 20 (5 Year Option)  | BCP Fixed Income Plan – Issue 20 (5 Year Option)  | High Yield Credit Linked Note                            | 05/08/16   | 05/08/21      | 6.0%                                      | 106.0%                       |
| BCP Fixed Income Plan – Issue 21 (5 Year Option)  | BCP Fixed Income Plan – Issue 21 (5 Year Option)  | High Yield Credit Linked Note                            | 05/10/16   | 05/10/21      | 6.2%                                      | 106.2%                       |

# BCP Capital Secure Bonds

Invest with confidence



## Performance Summary | Q1 2019

| BCP BOND                                         | BOND NAME                                             | UNDERLYING ASSET              | START DATE | MATURITY DATE | UNDERLYING ASSET PERFORMANCE SINCE STRIKE | BOND PERFORMANCE END Q1 2019 |
|--------------------------------------------------|-------------------------------------------------------|-------------------------------|------------|---------------|-------------------------------------------|------------------------------|
| BCP Fixed Income Plan – Issue 23 (5 Year Option) | BCP Fixed Income Plan – Issue 23 (5 Year Option)      | High Yield Credit Linked Note | 16/12/16   | 16/12/21      | 6.3%                                      | 106.3%                       |
| BCP Credit Union Income Account 6                | BCP Credit Union Income Account 6                     | Term Deposit Account          | 12/06/14   | 12/06/19      | 8.1%                                      | 108.1%                       |
| BCP Credit Union Income Account 7                | BCP Credit Union Income Account 7                     | Term Deposit Account          | 31/07/14   | 31/07/19      | 7.8%                                      | 107.8%                       |
| BCP Credit Union Income Account 8                | BCP Credit Union Income Account 8                     | Term Deposit Account          | 05/12/14   | 05/12/19      | 5.6%                                      | 105.6%                       |
| BCP Credit Union Income Account 9                | BCP Credit Union Income Account 9                     | Term Deposit Account          | 06/07/15   | 06/07/20      | 2.7%                                      | 102.7%                       |
| BCP Credit Union Income Account 10               | BCP Credit Union Income Account 10                    | Term Deposit Account          | 31/07/15   | 31/07/20      | 2.7%                                      | 102.7%                       |
| BCP/Nomura Credit Union 5 Year Deposit           | BCP/Nomura Credit Union 5 Year Deposit                | Term Deposit Account          | 14/08/15   | 14/08/20      | 2.3%                                      | 102.3%                       |
| BCP/Nomura Fixed Income Plan                     | BCP/Nomura Fixed Income Plan                          | High Yield Credit Linked Note | 21/09/15   | 21/09/20      | 6.3%                                      | 106.3%                       |
| BCP/Nomura Fixed Income Plan 2                   | BCP/Nomura Fixed Income Plan 2                        | High Yield Credit Linked Note | 12/11/15   | 12/11/20      | 6.8%                                      | 106.8%                       |
| BCP/Nomura Fixed Income Plan 3                   | BCP/Nomura Fixed Income Plan 3                        | High Yield Credit Linked Note | 11/12/15   | 12/11/20      | 6.8%                                      | 106.8%                       |
| BCP/Société Générale Credit Union 5 year Deposit | BCP/Société Générale Credit Union 5 year Deposit      | Term Deposit Account          | 17/12/15   | 17/12/20      | 1.8%                                      | 101.8%                       |
| BCP/Société Générale Credit Union Deposit        | BCP/Société Générale Credit Union Deposit             | Term Deposit Account          | 31/03/17   | 31/03/24      | 1.4%                                      | 101.4%                       |
| BCP/Societe Generale Credit Union Deposit Bond   | BCP/Societe Generale Credit Union Deposit Bond        | Term Deposit Account          | 30/06/17   | 30/06/22      | 0.8%                                      | 100.8%                       |
| BCP/BBVA Credit Union 1.1% AER Deposit           | BCP/BBVA Credit Union 1.1% AER Deposit                | Term Deposit Account          | 11/03/16   | 13/03/23      | 3.4%                                      | 103.4%                       |
| BCP/BBVA Credit Union 1.1% AER Deposit           | BCP/BBVA Credit Union 1.25% (1.2% Year 7) AER Deposit | Term Deposit Account          | 11/03/16   | 13/03/23      | 3.8%                                      | 103.8%                       |
| BCP/BBVA Credit Union Deposit Bond               | BCP/BBVA Credit Union Deposit Bond                    | Term Deposit Account          | 31/08/17   | 30/08/24      | 1.6%                                      | 101.6%                       |
| BCP/BBVA Credit Union Deposit Bond 2             | BCP/BBVA Credit Union Deposit Bond 2                  | Term Deposit Account          | 29/09/17   | 29/09/25      | 1.5%                                      | 101.5%                       |
| BCP/BBVA Credit Union Deposit Bond 3             | BCP/BBVA Credit Union Deposit Bond 3                  | Term Deposit Account          | 29/09/17   | 29/09/27      | 2.3%                                      | 102.3%                       |
| BCP/BBVA Credit Union Deposit Bond 4             | BCP/BBVA Credit Union Deposit Bond 4                  | Term Deposit Account          | 02/11/17   | 04/11/25      | 1.5%                                      | 101.5%                       |
| BCP/BBVA Credit Union Deposit Bond 5             | BCP/BBVA Credit Union Deposit Bond 5                  | Term Deposit Account          | 02/11/17   | 02/11/27      | 2.6%                                      | 102.6%                       |
| BCP/BBVA Credit Union Deposit Bond 6             | BCP/BBVA Credit Union Deposit Bond 6                  | Term Deposit Account          | 15/12/17   | 15/12/25      | 1.4%                                      | 101.4%                       |
| BCP/BBVA Credit Union Deposit Bond 7             | BCP/BBVA Credit Union Deposit Bond 7                  | Term Deposit Account          | 15/12/17   | 15/12/27      | 2.4%                                      | 102.4%                       |
| BCP/BBVA Credit Union Deposit Bond 9             | BCP/BBVA Credit Union Deposit Bond 9                  | Term Deposit Account          | 23/03/18   | 23/03/28      | 2.0%                                      | 102.0%                       |
| BCP/BBVA 5 Year Credit Union Deposit Bond        | BCP/BBVA 5 Year Credit Union Deposit Bond             | Term Deposit Account          | 29/09/17   | 29/09/22      | 0.6%                                      | 100.6%                       |
| BCP/BBVA 5 Year Credit Union Deposit Bond 2      | BCP/BBVA 5 Year Credit Union Deposit Bond 2           | Term Deposit Account          | 02/11/17   | 02/11/22      | 0.7%                                      | 100.7%                       |
| BCP/BBVA 5 Year Credit Union Deposit Bond 3      | BCP/BBVA 5 Year Credit Union Deposit Bond 3           | Term Deposit Account          | 15/12/17   | 15/12/22      | 0.6%                                      | 100.6%                       |
| BCP/BNP Credit Union Deposit Bond                | BCP/BNP Credit Union Deposit Bond                     | Term Deposit Account          | 02/06/17   | 31/05/24      | 1.3%                                      | 101.3%                       |

# BCP Capital Secure Bonds

Invest with confidence



## Performance Summary | Q1 2019

| BCP BOND                                                  | BOND NAME                                                 | UNDERLYING ASSET        | START DATE | MATURITY DATE | UNDERLYING ASSET PERFORMANCE SINCE STRIKE | BOND PERFORMANCE END Q1 2019 |
|-----------------------------------------------------------|-----------------------------------------------------------|-------------------------|------------|---------------|-------------------------------------------|------------------------------|
| BCP Credit Union Euribor Linked Deposit Bond              | BCP Credit Union Euribor Linked Deposit Bond              | High Yield Deposit Plan | 30/06/16   | 30/05/23      | 1.8%                                      | 101.8%                       |
| BCP Credit Union Euribor Linked Deposit Bond 2            | BCP Credit Union Euribor Linked Deposit Bond 2            | High Yield Deposit Plan | 30/06/16   | 30/05/23      | 1.7%                                      | 101.7%                       |
| BCP Credit Union Euribor Linked Deposit Bond 3            | BCP Credit Union Euribor Linked Deposit Bond 3            | High Yield Deposit Plan | 19/08/16   | 19/07/23      | 1.6%                                      | 101.6%                       |
| BCP Credit Union Euribor Linked Deposit Bond 5            | BCP Credit Union Euribor Linked Deposit Bond 5            | High Yield Deposit Plan | 30/11/16   | 30/10/23      | 1.2%                                      | 101.2%                       |
| BCP Credit Union Euribor Linked Deposit Bond 5A           | BCP Credit Union Euribor Linked Deposit Bond 5A           | High Yield Deposit Plan | 30/11/16   | 30/11/21      | 0.9%                                      | 100.9%                       |
| BCP Euribor Linked Deposit                                | BCP Euribor Linked Deposit                                | Term Deposit Account    | 04/08/17   | 04/02/25      | 0.8%                                      | 100.8%                       |
| BCP/Deutsche Bank 5 Year Credit Union Deposit (Issue 5)   | BCP/Deutsche Bank 5 Year Credit Union Deposit (Issue 5)   | High Yield Deposit Plan | 05/10/18   | 05/10/23      | 0.3%                                      | 100.3%                       |
| BCP/Deutsche Bank 5 Year Credit Union Deposit (Issue 6)   | BCP/Deutsche Bank 5 Year Credit Union Deposit (Issue 6)   | High Yield Deposit Plan | 02/11/18   | 02/11/23      | 0.3%                                      | 100.3%                       |
| BCP/Deutsche Bank Credit Union Deposit (10 Year Option)   | BCP/Deutsche Bank Credit Union Deposit (10 Year Option)   | Term Deposit Account    | 30/09/16   | 30/09/26      | 3.0%                                      | 103.0%                       |
| BCP/Deutsche Bank Credit Union Deposit (7 Year Option)    | BCP/Deutsche Bank Credit Union Deposit (7 Year Option)    | Term Deposit Account    | 30/09/16   | 30/09/23      | 2.4%                                      | 102.4%                       |
| BCP/Deutsche Bank Credit Union Deposit 2 (10 Year Option) | BCP/Deutsche Bank Credit Union Deposit 2 (10 Year Option) | Term Deposit Account    | 07/11/16   | 09/11/26      | 3.0%                                      | 103.0%                       |
| BCP/Deutsche Bank Credit Union Deposit 2 (7 Year Option)  | BCP/Deutsche Bank Credit Union Deposit 2 (7 Year Option)  | Term Deposit Account    | 07/11/16   | 07/11/23      | 2.4%                                      | 102.4%                       |
| BCP/Deutsche Bank Credit Union Deposit 3 (10 Year Option) | BCP/Deutsche Bank Credit Union Deposit 3 (10 Year Option) | Term Deposit Account    | 15/12/16   | 15/12/26      | 2.9%                                      | 102.9%                       |
| BCP/Deutsche Bank Credit Union Deposit 3 (5 Year Option)  | BCP/Deutsche Bank Credit Union Deposit 3 (5 Year Option)  | Term Deposit Account    | 15/12/16   | 15/12/21      | 0.2%                                      | 100.2%                       |
| BCP/Deutsche Bank Credit Union Deposit 3 (7 Year Option)  | BCP/Deutsche Bank Credit Union Deposit 3 (7 Year Option)  | Term Deposit Account    | 15/12/16   | 15/12/23      | 2.3%                                      | 102.3%                       |
| BCP/Deutsche Bank Credit Union Deposit 4 (3 Year Option)  | BCP/Deutsche Bank Credit Union Deposit 4 (3 Year Option)  | Term Deposit Account    | 09/02/17   | 09/02/20      | 1.5%                                      | 101.5%                       |
| BCP/Deutsche Bank Credit Union Deposit 4 (5 Year Option)  | BCP/Deutsche Bank Credit Union Deposit 4 (5 Year Option)  | Term Deposit Account    | 09/02/17   | 09/02/22      | 2.1%                                      | 102.1%                       |
| BCP/Deutsche Bank Credit Union Deposit 5 (5 Year Option)  | BCP/Deutsche Bank Credit Union Deposit 5 (5 Year Option)  | Term Deposit Account    | 16/03/17   | 16/03/22      | 1.3%                                      | 101.3%                       |
| BCP/Deutsche Bank Credit Union Deposit 5 (7 Year Option)  | BCP/Deutsche Bank Credit Union Deposit 5 (7 Year Option)  | Term Deposit Account    | 16/03/17   | 16/03/24      | 2.0%                                      | 102.0%                       |
| BCP/Deutsche Bank Credit Union Deposit 6 (7 Year Option)  | BCP/Deutsche Bank Credit Union Deposit 6 (7 Year Option)  | Term Deposit Account    | 28/04/17   | 28/04/24      | 1.5%                                      | 101.5%                       |
| BCP/Deutsche Bank Credit Union Deposit 7                  | BCP/Deutsche Bank Credit Union Deposit 7                  | High Yield Deposit Plan | 12/04/18   | 12/04/25      | 1.0%                                      | 101.0%                       |
| BCP/Deutsche Bank Credit Union Deposit 8                  | BCP/Deutsche Bank Credit Union Deposit 8                  | High Yield Deposit Plan | 12/04/18   | 12/04/28      | 1.4%                                      | 101.4%                       |
| BCP/Deutsche Bank Credit Union Deposit 9                  | BCP/Deutsche Bank Credit Union Deposit 9                  | High Yield Deposit Plan | 30/04/18   | 30/04/28      | 1.8%                                      | 101.8%                       |
| BCP/Deutsche Bank Credit Union Deposit 10                 | BCP/Deutsche Bank Credit Union Deposit 10                 | High Yield Deposit Plan | 18/05/18   | 18/05/25      | 0.9%                                      | 100.9%                       |
| BCP/Deutsche Bank Credit Union Deposit 11                 | BCP/Deutsche Bank Credit Union Deposit 11                 | High Yield Deposit Plan | 30/04/18   | 30/04/28      | 2.1%                                      | 102.1%                       |
| BCP/Deutsche Bank Credit Union Deposit 12                 | BCP/Deutsche Bank Credit Union Deposit 12                 | High Yield Deposit Plan | 31/05/18   | 31/05/28      | 1.7%                                      | 101.7%                       |
| BCP/Deutsche Bank 1.1% AER Deposit                        | BCP/Deutsche Bank 1.1% AER Deposit                        | Term Deposit Account    | 01/02/18   | 01/02/28      | 1.3%                                      | 101.3%                       |
| BCP/Deutsche Bank 1.23% AER Deposit                       | BCP/Deutsche Bank 1.23% AER Deposit                       | Term Deposit Account    | 02/03/18   | 02/03/28      | 1.6%                                      | 101.6%                       |

# BCP Capital Secure Bonds

Invest with confidence



## Performance Summary | Q1 2019

| BCP BOND                                                                | BOND NAME                                                               | UNDERLYING ASSET              | START DATE | MATURITY DATE | UNDERLYING ASSET PERFORMANCE SINCE STRIKE | BOND PERFORMANCE END Q1 2019 |
|-------------------------------------------------------------------------|-------------------------------------------------------------------------|-------------------------------|------------|---------------|-------------------------------------------|------------------------------|
| BCP/Deutsche Bank 5 Year Credit Union Deposit (Issue 4)                 | BCP/Deutsche Bank 5 Year Credit Union Deposit (Issue 4)                 | Term Deposit Account          | 22/06/18   | 22/06/23      | 0.5%                                      | 100.5%                       |
| BCP/Deutsche Bank 6 Year Credit Union Deposit                           | BCP/Deutsche Bank 6 Year Credit Union Deposit                           | Term Deposit Account          | 14/09/18   | 14/09/24      | 0.5%                                      | 100.5%                       |
| BCP/Deutsche Bank 7 Year Credit Union Deposit (Issue 8)                 | BCP/Deutsche Bank 7 Year Credit Union Deposit (Issue 8)                 | Term Deposit Account          | 27/06/18   | 27/06/25      | 1.3%                                      | 101.3%                       |
| BCP/Deutsche Bank 7 Year Credit Union Deposit (Issue 9)                 | BCP/Deutsche Bank 7 Year Credit Union Deposit (Issue 9)                 | High Yield Deposit Plan       | 14/12/18   | 14/12/25      | 0.3%                                      | 100.3%                       |
| BCP/Deutsche Bank 7 Year Credit Union Deposit (Issue 10)                | BCP/Deutsche Bank 7 Year Credit Union Deposit (Issue 10)                | High Yield Deposit Plan       | 22/02/19   | 22/02/26      | 0.1%                                      | 100.1%                       |
| BCP/Deutsche Bank 7 Year Credit Union Deposit (Issue 10) (1.35% Year 1) | BCP/Deutsche Bank 7 Year Credit Union Deposit (Issue 10) (1.35% Year 1) | High Yield Deposit Plan       | 22/02/19   | 22/02/26      | 0.1%                                      | 100.1%                       |
| BCP/Deutsche Bank 7 Year Credit Union Deposit (Issue 10) (1.55% Year 1) | BCP/Deutsche Bank 7 Year Credit Union Deposit (Issue 10) (1.55% Year 1) | High Yield Deposit Plan       | 22/02/19   | 22/02/26      | 0.2%                                      | 100.2%                       |
| BCP/Deutsche Bank 10 Year Credit Union Deposit (Issue 10)               | BCP/Deutsche Bank 10 Year Credit Union Deposit (Issue 10)               | Term Deposit Account          | 29/06/18   | 29/06/28      | 1.5%                                      | 101.5%                       |
| BCP/Deutsche Bank 10 Year Credit Union Deposit (Issue 11)               | BCP/Deutsche Bank 10 Year Credit Union Deposit (Issue 11)               | Term Deposit Account          | 31/05/18   | 31/05/28      | 2.0%                                      | 102.0%                       |
| BCP/Deutsche Bank 10 Year Credit Union Deposit (Issue 12)               | BCP/Deutsche Bank 10 Year Credit Union Deposit (Issue 12)               | Term Deposit Account          | 18/07/18   | 18/07/28      | 1.4%                                      | 101.4%                       |
| BCP Credit Union Bonus Deposit                                          | BCP Credit Union Bonus Deposit                                          | Euro Stoxx 50 Index           | 09/06/16   | 09/05/23      | 13.3%                                     | 101.5%                       |
| BCP Credit Union Bonus Deposit 2                                        | BCP Credit Union Bonus Deposit 2                                        | Euro Stoxx 50 Index           | 28/07/16   | 28/06/23      | 14.1%                                     | 101.5%                       |
| BCP Credit Union Bonus Deposit 3                                        | BCP Credit Union Bonus Deposit 3                                        | Euro Stoxx 50 Index           | 07/09/16   | 07/08/23      | 9.5%                                      | 101.5%                       |
| BCP NatWest 5 Year Credit Union Deposit                                 | BCP NatWest 5 Year Credit Union Deposit                                 | Term Deposit Account          | 28/09/18   | 28/09/23      | 0.5%                                      | 100.5%                       |
| BCP NatWest 5 Year Credit Union Deposit (Issue 2)                       | BCP NatWest 5 Year Credit Union Deposit (Issue 2)                       | High Yield Deposit Plan       | 31/10/18   | 31/10/23      | 0.4%                                      | 100.4%                       |
| BCP NatWest 5 Year Credit Union Deposit (Issue 3)                       | BCP NatWest 5 Year Credit Union Deposit (Issue 3)                       | High Yield Credit Linked Note | 14/12/18   | 14/12/23      | 0.3%                                      | 100.3%                       |
| BCP NatWest 5 Year Credit Union Deposit (Issue 4)                       | BCP NatWest 5 Year Credit Union Deposit (Issue 4)                       | High Yield Deposit Plan       | 02/01/19   | 02/01/24      | 0.2%                                      | 100.2%                       |
| BCP NatWest 5 Year Credit Union Deposit (Issue 5)                       | BCP NatWest 5 Year Credit Union Deposit (Issue 5)                       | High Yield Deposit Plan       | 08/02/19   | 08/02/24      | 0.2%                                      | 100.2%                       |
| BCP NatWest 5 Year Credit Union Deposit (Issue 5) (1.65% Year 1)        | BCP NatWest 5 Year Credit Union Deposit (Issue 5) (1.65% Year 1)        | High Yield Deposit Plan       | 08/02/19   | 08/02/24      | 0.2%                                      | 100.2%                       |
| BCP NatWest 5 Year Credit Union Deposit (Issue 5) (1.8% Year 1)         | BCP NatWest 5 Year Credit Union Deposit (Issue 5) (1.8% Year 1)         | High Yield Deposit Plan       | 08/02/19   | 08/02/24      | 0.3%                                      | 100.3%                       |
| BCP NatWest 5 Year Credit Union Deposit (Issue 6)                       | BCP NatWest 5 Year Credit Union Deposit (Issue 6)                       | High Yield Deposit Plan       | 15/03/19   | 15/03/24      | 0.1%                                      | 100.1%                       |
| BCP NatWest 7 Year Credit Union Deposit                                 | BCP NatWest 7 Year Credit Union Deposit                                 | Term Deposit Account          | 29/06/18   | 29/06/25      | 0.8%                                      | 100.8%                       |
| BCP NatWest 7 Year Credit Union Deposit (Issue 2)                       | BCP NatWest 7 Year Credit Union Deposit (Issue 2)                       | Term Deposit Account          | 29/06/18   | 29/06/25      | 0.8%                                      | 100.8%                       |
| BCP NatWest 7 Year Credit Union Deposit (Issue 3)                       | BCP NatWest 7 Year Credit Union Deposit (Issue 3)                       | Term Deposit Account          | 31/07/18   | 31/07/25      | 0.7%                                      | 100.7%                       |
| BCP NatWest 7 Year Credit Union Deposit (Issue 4)                       | BCP NatWest 7 Year Credit Union Deposit (Issue 4)                       | Term Deposit Account          | 31/08/18   | 31/08/25      | 0.9%                                      | 100.9%                       |
| BCP NatWest 7 Year Credit Union Deposit (Issue 5)                       | BCP NatWest 7 Year Credit Union Deposit (Issue 5)                       | Term Deposit Account          | 28/09/18   | 28/09/25      | 0.9%                                      | 100.9%                       |
| BCP NatWest 10 Year Credit Union Deposit                                | BCP NatWest 10 Year Credit Union Deposit                                | Term Deposit Account          | 31/07/18   | 31/07/28      | 1.3%                                      | 101.3%                       |
| BCP NatWest 10 Year Credit Union Deposit (Issue 2)                      | BCP NatWest 10 Year Credit Union Deposit (Issue 2)                      | Term Deposit Account          | 31/08/18   | 31/08/28      | 1.2%                                      | 101.2%                       |





## Performance Summary | Q1 2019

| BCP BOND                                           | BOND NAME                                                        | UNDERLYING ASSET              | START DATE | MATURITY DATE | UNDERLYING ASSET PERFORMANCE SINCE STRIKE | BOND PERFORMANCE END Q1 2019 |
|----------------------------------------------------|------------------------------------------------------------------|-------------------------------|------------|---------------|-------------------------------------------|------------------------------|
| BCP NatWest 10 Year Credit Union Deposit (Issue 3) | BCP NatWest 10 Year Credit Union Deposit (Issue 3)               | Term Deposit Account          | 28/09/18   | 28/09/28      | 1.0%                                      | 101.0%                       |
| BCP NatWest 10 Year Credit Union Deposit (Issue 4) | BCP NatWest 10 Year Credit Union Deposit (Issue 4)               | High Yield Deposit Plan       | 31/10/18   | 31/10/28      | 0.8%                                      | 100.8%                       |
| BCP NatWest 10 Year Credit Union Deposit (Issue 4) | BCP NatWest 10 Year Credit Union Deposit (Issue 4) (2.5% Yr 1)   | High Yield Deposit Plan       | 31/10/18   | 31/10/28      | 1.0%                                      | 101.0%                       |
| BCP NatWest 10 Year Credit Union Deposit (Issue 5) | BCP NatWest 10 Year Credit Union Deposit (Issue 5)               | High Yield Credit Linked Note | 14/12/18   | 14/12/28      | 0.6%                                      | 100.6%                       |
| BCP NatWest 10 Year Credit Union Deposit (Issue 7) | BCP NatWest 10 Year Credit Union Deposit (Issue 7)               | High Yield Deposit Plan       | 08/02/19   | 08/02/29      | 0.3%                                      | 100.3%                       |
| BCP NatWest 10 Year Credit Union Deposit (Issue 8) | BCP NatWest 10 Year Credit Union Deposit (Issue 8)               | High Yield Deposit Plan       | 15/03/19   | 15/03/29      | 0.1%                                      | 100.1%                       |
| BCP NatWest 10 Year Credit Union Deposit (Issue 8) | BCP NatWest 10 Year Credit Union Deposit (Issue 8) (2.3% Year 1) | High Yield Deposit Plan       | 15/03/19   | 15/03/29      | 0.1%                                      | 100.1%                       |

\*These Bonds were part of the 2019 Investec 'Brexit' Maturities. The Capital Secure portion (90%, 95% or 100% of capital invested depending on the Bond) has been returned to clients. The level of Capital Security should be taken into account when calculating the overall bond performance when the Return Portion matures.



**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.

**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.**

71 Upr. Leeson Street, Dublin 4  
+353 1 668 4688 | invest@bcp.ie

**bcp.ie**

BCP Asset Management DAC, trading as BCP, is regulated by the Central Bank of Ireland. Registered in Ireland number 92930. Registered office 71 Upper Leeson Street, Dublin 4, Ireland. VAT number IE4693404F.