

Recent Maturities (Structured Investments)

Merrion Originated Structured Products

Indicative Performance Figures & Prices – July 2019

This report illustrates the indicative performance & indicative prices of all Merrion originated structured investment strategies from inception to 31st July 2019.

Recently Matured Investment Strategies:

Name	Strike Date	Maturity Date	Performance %	Annualised Performance
Credit Linked Note 2	11-Apr-14	10-Jan-19	120.00%	4.00%
Kick Out Bond	31-Jan-14	07-Feb-19	100.00%	0.00%
Income Bond	31-Jan-14	07-Feb-19	117.50%	3.50%
trio Income Bond	04-Mar-16	11-Mar-19	110.35%	3.45%
Kick Out Bond 2	28-Mar-14	04-Apr-19	100.00%	0.00%
trio Income Bond 2 – 3.5%	06-May-16	13-May-19	110.50%	3.50%
trio Income Bond 2 – 2%	06-May-16	13-May-19	106.00%	2.00%
Income Bond 3	06-Jun-14	13-Jun-19	133.5%	6.7%
Credit Linked Note 3	28-Apr-2014	10-Jul-19	121.00%	4.20%
Credit Linked Note 4	20-Jul-2014	10-Jun-19	120.00%	4.00%
Eurostoxx Bonds 5 (Partial Protected)	03-Oct-2014	22-Jul-19	111.77%	2.48%

Capital Protected Strategies – Indicative Investment Performance

Name	Strike Date	Maturity Date	Performance %	Price
Eurostoxx Capital Protected Note	05-Jul-13	12-Jul-23	33.55%	121.01%
Eurostoxx Capital Protected Note 2	06-Sep-13	13-Sep-23	23.67%	114.40%
Eurostoxx Capital Protected Note 3	07-Oct-13	16-Oct-23	18.60%	111.05%
Eurostoxx Capital Protected Note 4	29-Nov-13	06-Dec-23	12.32%	108.63%
Protected Multi Asset Bond (Protected Option)	06-Dec-13	06-Dec-19	32.77%	N/A
Protected Multi Asset Bond (Growth Option)	06-Dec-13	06-Dec-19	65.53%	N/A
Protected Multi Asset Bond (Split Deposit Option)	06-Dec-13	06-Dec-19	26.21%	N/A
Eurostoxx Bonds (Protected Option)	31-Jan-14	07-Feb-23	15.03%	110.35%
Eurostoxx Bonds 2 (Protected Option)	28-Mar-14	04-Apr-24	9.28%	107.18%
GBP Protected Bond	07-May-14	07-May-20	9.72%	N/A
Eurostoxx Bonds 3 (Protected Option)	06-Jun-14	13-Jun-24	5.24%	104.80%
The Memory Bond (Secure Option)	01-Aug-14	08-Aug-19	Potential 4% per annum	99.43%
Eurostoxx Bonds 4/5 (Protected Option)	01-Aug-14	08-Aug-24	12.83%	107.23%
Funds Bonds 2	06-Feb-15	06-Feb-21	-2.64%	N/A
Funds Bonds 3	02-Apr-15	02-Jan-20	-5.16%	N/A
Funds Bond 4 - 95%	12-Jun-15	12-May-20	-2.83%	N/A
Funds Bond 4 - 90%	12-Jun-15	12-May-20	-5.03%	N/A
Funds Bond 5 - 95%	21-Aug-15	21-Jul-20	-0.04%	N/A
Funds Bond 5 - 90%	21-Aug-15	21-Jul-20	-0.07%	N/A
Funds Bond 5 - 97.5% (Irish Life)	21-Aug-15	21-Jul-20	-0.04%	N/A
Funds Bond 5 - 92.5% (Irish Life)	21-Aug-15	21-Jul-20	-0.07%	N/A
Funds Bond 6 - 95%	23-Oct-15	23-Oct-20	0.43%	N/A
Funds Bond 6 - 90%	23-Oct-15	23-Oct-20	0.71%	N/A
Funds Bond 7	18-Dec-15	18-Dec-20	1.09%	N/A
trio Funds Bond	04-Mar-16	04-Mar-21	3.44%	N/A
trio Funds Bond 2	09-May-16	14-May-21	-10.13%	90.35%
90% Capital Protected Absolute Return Bond	01-Jul-16	01-Jul-21	-5.36%	N/A
90% Capital Protected Absolute Return Bond 2	02-Sep-16	09-Sep-21	-0.83%	89.74%
90% Capital Protected Absolute Return Bond 3	04-Nov-16	11-Nov-21	1.46%	91.49%
90% Capital Protected Absolute Return Bond 4	21-Dec-16	21-Dec-21	-4.18%	N/A

Capital at Risk - Capital Growth Strategies – Indicative Investment Performance

Name	Strike Date	Maturity Date	Performance %	Price
Funds Bonds Eur	05-Dec-14	12-Dec-19	0.91%	101.59%
Funds Bond GBP	05-Dec-14	12-Dec-19	1.18%	101.91%
Funds Bond USD	05-Dec-14	12-Dec-19	1.21%	101.35%
Oil Twin Win	05-Dec-14	12-Dec-19	-11.03%	86.13%
Kick Out Bond 8 - Index Option	02-Apr-15	09-Apr-20	Potential 6.75% every 6 mths Potential 60.75% on 2 Oct 2019	117.19%
Kick Out Bond 8 - Stocks Option	02-Apr-15	13-Apr-20	Potential 15% every 6 months Potential 135% on 2 Oct 2019	78.08%
Kick Out Bond 9 - Stocks Option	12-Jun-15	19-Jun-20	Potential 14.5% every 6 mths Potential 130.5% on 12 Dec 2019	80.47%
Kick Out Bond 9 - Stocks Option in GBP	12-Jun-15	19-Jun-20	Potential 14.7% every 6 mths Potential 132.3% on 12 Dec 2019	79.82%
Oil Twin Win 4	12-Jun-15	19-Jun-20	-2.30%	83.00%
3yr Kick Out Bond 5	23-Dec-16	03-Jan-20	Potential 16.4% every 12 mths Potential 41% on 23 Sep 2019	67.52%

Capital Protected - Income Strategies - Indicative Investment Performance

Name	Strike Date	Maturity Date	Performance %	Price
Credit Union Deposit Bond	26-Jan-15	26-Jan-20	1% per annum	N/A
Income Bond 5	03-Oct-14	10-Oct-19	6.05% per annum	97.97%
Income Bond 6 - Eur Index Option	05-Dec-14	12-Dec-19	3.71% per annum	101.22%
Income Bond 6 - GBP Index Option	05-Dec-14	12-Dec-19	4.80% per annum	101.86%
Income Bond 6 - USD Index Option	05-Dec-14	12-Dec-19	5% per annum	101.49%

Capital at Risk - Income Strategies - Indicative Investment Performance

Name	Strike Date	Maturity Date	Performance %	Price
Income Bond 6 - Eur Stocks Option	05-Dec-14	12-Dec-19	6.22% per annum	43.01%
Income Bond 7	06-Feb-15	13-Feb-20	5.85% per annum	46.83%
Income Bond 8	02-Apr-15	09-Apr-20	6.40% per annum	85.85%
Income Bond 9	12-Jun-15	19-Jun-20	5.65% per annum	83.19%
Income Bond 9 - GBP	12-Jun-15	19-Jun-20	7.2% per annum	83.59%
Income Bond 9 - USD	12-Jun-15	19-Jun-20	7.6% per annum	82.66%
Income Bond 10	23-Oct-15	30-Oct-20	5.7% per annum	91.13%
Income Bond 11	18-Dec-15	28-Dec-20	5.7% per annum	90.96%
Credit Union Credit Linked Certificate 2	18-Dec-15	28-Jan-21	1.10% per annum	98.86%
Deposit Alternative Bond	01-Jul-16	08-Jul-21	2.75% per annum	103.33%
Guaranteed Income Bond	04-Nov-16	11-Nov-21	4% per annum	106.50%
Guaranteed Income Bond 2	23-Dec-16	30-Dec-21	4% per annum	105.60%

Warning: The price values stated are not encashment prices. The price at which any structured investment strategy can be sold will be the prevailing price on the encashment date.

Warning: These prices reflect the indicative price of each structured investment strategy at the close of business on 31 July 2019.

Warning: The value of these structured investment strategies can go down as well as up.

Warning: All of the investment performance updates provided in this document are indicative and are intended only as a guide (assuming the investment is held to maturity)

Warning: Some of the investment strategies listed above have averaging which will result in an adjustment to the performance of the underlying investment at maturity.

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

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