

Merrion Originated Structured Products

Indicative Performance Figures & Prices – February 2020

This report illustrates the indicative performance & indicative prices of all Merrion originated structured investment strategies from inception to 28th February 2020.

Capital Protected Strategies – Indicative Investment Performance

Name	Strike Date	Maturity Date	Performance %	Price
Eurostoxx Capital Protected Note	05-Jul-13	12-Jul-23	28.25%	119.10%
Eurostoxx Capital Protected Note 2	06-Sep-13	13-Sep-23	18.77%	112.75%
Eurostoxx Capital Protected Note 3	07-Oct-13	16-Oct-23	13.91%	109.62%
Eurostoxx Capital Protected Note 4	29-Nov-13	06-Dec-23	7.87%	109.03%
Eurostoxx Bonds (Protected Option)	31-Jan-14	07-Feb-23	10.47%	109.53%
Eurostoxx Bonds 2 (Protected Option)	28-Mar-14	04-Apr-24	4.95%	105.63%
GBP Protected Bond	07-May-14	07-May-20	5.37%	N/A
Eurostoxx Bonds 3 (Protected Option)	06-Jun-14	13-Jun-24	1.07%	103.51%
Eurostoxx Bonds 4/5 (Protected Option)	01-Aug-14	08-Aug-24	8.36%	105.83%
Funds Bonds 2	06-Feb-15	06-Feb-21	-1.84%	N/A
Funds Bond 4 - 95%	12-Jun-15	12-May-20	-2.11%	N/A
Funds Bond 4 - 90%	12-Jun-15	12-May-20	-3.76%	N/A
Funds Bond 5 - 95%	21-Aug-15	21-Jul-20	0.72%	N/A
Funds Bond 5 - 90%	21-Aug-15	21-Jul-20	1.20%	N/A
Funds Bond 5 - 97.5% (Irish Life)	21-Aug-15	21-Jul-20	0.72%	N/A
Funds Bond 5 - 92.5% (Irish Life)	21-Aug-15	21-Jul-20	1.20%	N/A
Funds Bond 6 - 95%	23-Oct-15	23-Oct-20	1.20%	N/A
Funds Bond 6 - 90%	23-Oct-15	23-Oct-20	1.99%	N/A
Funds Bond 7	18-Dec-15	18-Dec-20	2.20%	N/A
trio Funds Bond	04-Mar-16	04-Mar-21	4.78%	N/A
trio Funds Bond 2	09-May-16	14-May-21	-15.21%	89.46%
90% Capital Protected Absolute Return Bond	01-Jul-16	01-Jul-21	-8.55%	N/A

90% Capital Protected Absolute Return Bond 2	02-Sep-16	09-Sep-21	-0.39%	89.82%
90% Capital Protected Absolute Return Bond 3	04-Nov-16	11-Nov-21	1.92%	91.83%
90% Capital Protected Absolute Return Bond 4	21-Dec-16	21-Dec-21	-7.56%	N/A

Capital at Risk - Capital Growth Strategies – Indicative Investment Performance

Name	Strike Date	Maturity Date	Performance %	Price
Kick Out Bond 8 - Index Option	02-Apr-15	09-Apr-20	Potential 6.75% every 6 mths Potential 67.50% on 2 Apr 2020	101.52%
Kick Out Bond 8 - Stocks Option	02-Apr-15	13-Apr-20	Potential 15% every 6 months Potential 150% on 2 Apr 2020	79.30%
Kick Out Bond 9 - Stocks Option	12-Jun-15	19-Jun-20	Potential 14.5% every 6 mths Potential 145% on 12 Jun 2020	48.68%
Kick Out Bond 9 - Stocks Option in GBP	12-Jun-15	19-Jun-20	Potential 14.7% every 6 mths Potential 147% on 12 Jun 2020	48.65%
Oil Twin Win 4	12-Jun-15	19-Jun-20	-25.35%	71.00%

Capital at Risk - 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 8	02-Apr-15	09-Apr-20	6.40% per annum	86.15%
Income Bond 9	12-Jun-15	19-Jun-20	5.65% per annum	54.55%
Income Bond 9 - GBP	12-Jun-15	19-Jun-20	7.2% per annum	55.53%
Income Bond 9 - USD	12-Jun-15	19-Jun-20	7.6% per annum	55.66%
Income Bond 10	23-Oct-15	30-Oct-20	5.7% per annum	78.30%
Income Bond 11	18-Dec-15	28-Dec-20	5.7% per annum	77.51%
Credit Union Credit Linked Certificate 2	18-Dec-15	28-Jan-21	1.10% per annum	98.28%
Deposit Alternative Bond	01-Jul-16	08-Jul-21	2.75% per annum	102.02%
Guaranteed Income Bond	04-Nov-16	11-Nov-21	4% per annum	100.01%
Guaranteed Income Bond 2	23-Dec-16	30-Dec-21	4% per annum	99.54%

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 28 February 2020.

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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