



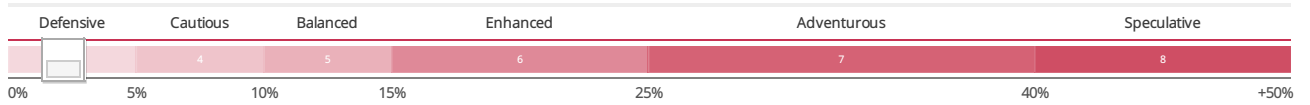
Mariana 10 10 Plan April 2017 Option 3 - Mariana Capital Markets

Product Description

		Prices	Current Level
Underlying	FTSE100	Note Bid	100.00% (4th Aug)
Product Type	Enhanced Return - Autocall	Note Offer	100.00% (4th Aug)

Overview

IPR Risk [Volatility]



Chance of Loss

Return (Annualised)

Chance of Gain

General Information

Wrappers

ISA	Yes	Target Market	Security
Pension	Yes	Tax treatment	CGT
General Investment Account		Complexity	High
Offshore Bond			

Simulated Investment Outlook

Simulated Outcome Probability

Average Payoff

Risk & Returns

Issuer Risks

Name MULTI BNPP,CreditSuisseAG,RBS,StandardChartered

Ratings

Ratings Agency	S&P	Moody's	Fitch
Rating	B+	A	A

Tier 1 Capital 17.1 %

Market Capitalisation (bn) GBP 38.7

Chance of default over 12 months (Source: Bloomberg) 0.11 %

Key Dates

Offer Close	07-Apr-2017
Strike Date	07-Apr-2017
Final Valuation Date	07-Apr-2027
Maturity Date	07-Apr-2027

Details

Promoter	Mariana
Issuer	MULTI BNPP,CreditSuisseAG,RBS,StandardChartered
Issuer Rating (S&P)	B+
ISIN	JE00BYYP165
Format	
Tax	CGT

Identifying Codes

Cube Reference	#3587
ISIN	JE00BYYP165
Bloomberg	IDJE00BYYP165
Reuters	

IPR Disclaimer

This information has been prepared solely for information purposes and is not an offer to buy or sell or a solicitation of an offer to buy or sell any investment offered by Investment Product Research Limited (IPR).

IPR uses historical information in order to provide an illustration of how certain parameters may have performed over a defined period. This presentation may also contain certain performance data based on back-testing, i.e., calculations of the hypothetical performance of a strategy, index or asset as if it had actually existed during a defined period of time. The scenarios, simulations, development expectations and forecasts contained in this presentation are for illustrative purposes only. Capitalised terms like ExpectedReturn are based on our stresstest methodology and are therefore not forecasts - they should only be used to assess a product's ranking versus the corresponding scores for the other products listed on our site.

IPR analysis is based on or derived from information generally available to the public from sources believed to be reliable. No representation or warranty can be given with respect to the accuracy or completeness of the information. We do not undertake to update this information.

IPR and its affiliates disclaim any and all liability relating to this information, including without limitation any express or implied representations or warranties for statements contained in, and omissions from, this information. Additional information is available on request.

IPR does not give investment, tax, accounting and legal or regulatory advice and investors should consult with their professional advisers.