

## STRUCTURED INVESTMENT PERFORMANCE UPDATE

### 1-Year SGDMYR European Range Accrual Structured Investment Series 1

Report as at: **31-May-17**

**The product is closed for subscription. This is an interim update and should not be construed as a research report.**

#### Description of Transaction:

This transaction is linked to the performance of SGDMYR exchange rate. The returns are depending on the number of Valuation Dates in each Calculation Period on which the SGDMYR falls within the Applicable Range (inclusive of the upper and lower limits).

<b>Tranche ID</b>	010616MYR FX
<b>Start Date</b>	1-Jun-16
<b>Maturity Date</b>	1-Jun-17
<b>Principal Protection</b>	100% principal protected if held till maturity
<b>Issuer</b>	Standard Chartered Bank Malaysia Berhad (RAM Rating AAA)
<b>Tenure</b>	1 year
<b>Underlying</b>	SGDMYR
<b>Trade Date</b>	30-May-16

#### Underlying Pricing Performance

Reference Price as at	<b>30-May-17</b>	<b>3.1014</b>
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	n	N	n/N	Coupon Rate (5.30% p.a. * n/N)	Range	Calculation Periods		Coupon Payment Date
						From and including	To but excluding	
Q1	24	60	0.40	2.12%	2.8850 – 2.9850	1-Jun-16	1-Sep-16	1-Sep-16
Q2	0	61	0.00	0.00%	2.8850 – 2.9850	1-Sep-16	1-Dec-16	1-Dec-16
Q3	0	57	0.00	0.00%	2.7950 – 2.8950	1-Dec-16	1-Mar-17	1-Mar-17
Q4	0	62	0.00	0.00%	2.7950 – 2.8950	1-Mar-17	1-Jun-17	1-Jun-17

Source: Bloomberg, as at

30-May-17

#### Key Investment Info

<b>Maximum Coupon Rate</b>	<b>5.30% per annum</b> , provided that the Relevant Price on each Valuation Date for each Calculation Period falls within the applicable Range (inclusive of the upper and lower limits).
<b>Coupon Rate (CR)</b>	CR = Maximum Coupon Rate * n / N Where: n = Total number of Valuation Dates in that Calculation Period in which the Relevant Price falls within the applicable Range (inclusive of the upper and lower limits). N = Total number of Valuation Dates in that Calculation Period.
<b>Range</b>	Calculation Periods 1 and 2: [2.8850 – 2.9850]  Calculation Periods 3 and 4: [2.7950 – 2.8950] (each Range inclusive of the upper and lower limits and expressed as the amount of MYR per one SGD).

**WARNING:**

**THE RETURNS ON YOUR STRUCTURED PRODUCT INVESTMENT WILL BE AFFECTED BY THE PERFORMANCE OF THE UNDERLYING ASSET / REFERENCE, AND THE RECOVERY OF YOUR PRINCIPAL INVESTMENT MAY BE JEOPARDISED IF YOU MAKE AN EARLY REDEMPTION.**

<b>Relevant Price</b>	<p>USDMYR ÷ USDSGD</p> <p><b>USDMYR</b> means the United States Dollar and the Malaysia Ringgit mid rate (expressed as the amount of MYR per one USD), for settlement in two Business Days, which appears on the Thomson Reuters Screen MYRFIX2 Page at or around 11.10 a.m., Kuala Lumpur time on the applicable Valuation Date.</p> <p><b>USDSGD</b> means the United States Dollars and Singapore Dollars (expressed as the amount of SGD per one USD), for settlement in two Business Days, which appears on the Thomson Reuters Screen ABSFIX01 SGD Page at at or around 11:00 a.m., Singapore time on the applicable Valuation Date.</p> <p>If such rates do not appear on the Relevant Screen Page at the relevant time and date, the rate shall be determined by the Calculation Agent, acting in good faith and in a commercially reasonable manner.</p>
<b>SI Business Days for Coupon Payment Dates &amp; Maturity Date</b>	Kuala Lumpur
<b>Coupon Amount</b>	<p><b>C = P * CR * DCF</b></p> <p>Where:</p> <p>C = Coupon Amount</p> <p>P = Principal Amount</p> <p>CR = Coupon Rate for such Calculation Period</p> <p>DCF = Day Count Fraction</p>
<b>Day Count Fraction</b>	30/360

**Disclaimer**

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