

## STRUCTURED INVESTMENT PERFORMANCE UPDATE

### 5 Year Callable Fixed Rate Range Accrual Structured Investment - Series 15

Report as at: **29-Mar-19**

**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 the Reference Rate on 6 Month Kuala Lumpur InterBank Offered Rate ("KLIBOR"). Clients accrue coupon for the days that the Reference Rate remains within the Range in a Coupon Period (inclusive of the applicable upper and lower limits).

|                             |   |
|-----------------------------|---|
| <b>Tranche ID</b>           | 220317MYR IR  |
| <b>Start Date</b>           | 22-Mar-17   |
| <b>Maturity Date</b>        | 22-Mar-22   |
| <b>Principal Protection</b> | 100% principal protected if held till maturity or upon Early Call Event |
| <b>Issuer</b>               | Standard Chartered Bank Malaysia Berhad (RAM Rating AAA)                |
| <b>Tenure</b>               | 5 years   |
| <b>Underlying</b>           | 6 Month Kuala Lumpur InterBank Offered Rate (KLIBOR)                    |
| <b>Trade Date</b>           | 20-Mar-17   |

#### Underlying Pricing Performance

|                      |                  |             |
|----------------------|------------------|-------------|
| Reference Rate as at | <b>29-Mar-19</b> | <b>3.80</b> |
|----------------------|------------------|-------------|

| Coupon Period (i) | n   | N   | n/N | Coupon Rate<br>4.60% p.a. * n/N | Early Called | Coupon Payment Date |
|-------------------|-----|-----|-----|---------------------------------|--------------|---------------------|
| 1                 | 187 | 187 | 1   | 4.60%                           | NO           | 22-Sep-17           |
| 2                 | 178 | 178 | 1   | 4.60%                           | NO           | 22-Mar-18           |
| 3                 | 186 | 186 | 1   | 4.60%                           | NO           | 22-Sep-18           |
| 4                 | 179 | 179 | 1   | 4.60%                           | YES          | 22-Mar-19           |
| 5                 |     |     |     |                                 |              | 22-Sep-19           |
| 6                 |     |     |     |                                 |              | 22-Mar-20           |
| 7                 |     |     |     |                                 |              | 22-Sep-20           |
| 8                 |     |     |     |                                 |              | 22-Mar-21           |
| 9                 |     |     |     |                                 |              | 22-Sep-21           |
| 10                |     |     |     |                                 |              | 22-Mar-22           |

Source: Bloomberg, as at

**29-Mar-19**

#### **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.**

## Key Investment Info

|                             |  |
|-----------------------------|--|
| <b>Coupon Rate</b>          | Coupon is payable Semi-annually, subject to the Coupon Rate formula on each Coupon Periods below:<br>(i=1 to 10): [4.60% p.a. * n/N]<br>Where:<br>n = The number of calendar days in the relevant Coupon Period in which the Reference Rate is greater than or equal to the Lower Barrier and lower than or equal to the Upper Barrier Rate.<br>N = The number of calendar days in the relevant Coupon Period. |
| <b>Lower Barrier Rate</b>   | With respect to a Coupon Period, the corresponding rate specified in the range below.  |
| <b>Upper Barrier Rate</b>   | With respect to a Coupon Period, the corresponding rate specified in the range below.  |
| <b>Coupon Period</b>        | "Coupon Period" shall be deemed to be references to a "Calculation Period".  |
| <b>Range</b>                | Coupon Periods (i=1 to 2): 0.00000% - 3.85000%<br>Coupon Periods (i=3 to 4): 0.00000% - 3.90000%<br>Coupon Periods (i=5 to 6): 0.00000% - 3.90000%<br>Coupon Periods (i=7 to 8): 0.00000% - 4.10000%<br>Coupon Periods (i=9 to 10): 0.00000% - 4.10000%  |
| <b>Coupon Amount</b>        | <b>CA = PA * CR * DCF</b><br><br>where<br>CA = Coupon Amount<br>PA = Principal Amount<br>CR = Coupon Rate (expressed as a percentage)<br>DCF = Day Count Fraction  |
| <b>Coupon Payment Dates</b> | Each of the dates specified in the Schedule, subject to adjustment in accordance with the Modified Following Business Day Convention.  |
| <b>Early Call Event</b>     | 6 months non-call. Thereafter, the Issuer has the right but not the obligation to early call the Investment at each coupon payment date.   |
| <b>Day Count Fraction</b>   | Actual/365 (Fixed)   |

### **Disclaimer**

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