

STRUCTURED INVESTMENT PERFORMANCE UPDATE

1-Year AUDUSD European Range Accrual Structured Investment Series 1

Report as at: 31-Mar-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 AUDUSD exchange rate. The returns are depending on the number of Valuation Dates in each Calculation Period on which the AUDUSD falls within the Applicable Range (inclusive of the upper and lower limits).

Tranche ID	310316MYR FX
Start Date	31-Mar-16
Maturity Date	31-Mar-17
Principal Protection	100% principal protected if held till maturity
Issuer	Standard Chartered Bank Malaysia Berhad (RAM Rating AAA)
Tenure	1 year
Underlying	AUDUSD
Trade Date	29-Mar-16

Underlying Pricing Performance

Reference Price as at	31-Mar-17	0.7629
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	n	N	n/N	Coupon Rate (6.00% p.a. *	Range	Calculation Periods From and including	To but excluding	Coupon Payment Date
Q1	53	62	0.8548	5.1290%	0.7200 – 0.7700	31-Mar-16	30-Jun-16	30-Jun-16
Q2	62	64	0.9688	5.8125%	0.7200 – 0.7700	30-Jun-16	30-Sep-16	30-Sep-16
Q3	6	61	0.0984	0.5902%	0.6800 – 0.7300	30-Sep-16	31-Dec-16	31-Dec-16
Q4	2	61	0.0328	0.1967%	0.6800 – 0.7300	31-Dec-16	31-Mar-17	31-Mar-17

Source: Bloomberg, as at 31-Mar-17

Key Investment Info

Maximum Coupon Rate	6.00% per annum , 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).
Coupon Rate (CR)	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.
Range	Calculation Periods 1 and 2: [0.7200 – 0.7700] Calculation Periods 3 and 4: [0.6800 – 0.7300] (each Range inclusive of the upper and lower limits and expressed as the amount of USD per one AUD).

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.

Relevant Price	The AUDUSD exchange rate (expressed as the amount of USD per one AUD) on the Thomson Reuters Screen RBA26 Page at or around 4 p.m., Sydney time on the relevant Valuation Date. If such rate is unavailable on RBA26 Page, the Calculation Agent shall determine the Relevant Price for such Valuation Date in good faith and in a commercially reasonable manner.
SI Business Days for Coupon Payment Dates & Maturity Date	Kuala Lumpur
Coupon Amount	$C = P * CR * DCF$ Where: C = Coupon Amount P = Principal Amount CR = Coupon Rate for such Calculation Period DCF = Day Count Fraction
Day Count Fraction	30/360

Disclaimer

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