

UOB Principal Guaranteed Structured Deposit SD 2011 – Series (2)

Return Tracker

(Matured on 04 October 2016)

Performance on Final Valuation Date, 27 September 2016

Underlying Basket	Bloomberg Code	Currency	Initial Price, 04-Apr-2011	Closing Price as at 27-Sep-2016	Share Performance Closing Price as at 27- Sep-2016 / Initial Price
BHP Billiton Ltd ²	BHP AT Equity	AUD	43.8066	21.50	49.0794%
Rio Tinto Ltd	RIO AT Equity	AUD	85.50	50.01	58.4912%
PetroChina Co Ltd	857 HK Equity	HKD	12.04	5.00	41.5282%
China Petroleum and Chemical Corporation ¹	386 HK Equity	HKD	6.0692	5.48	90.2920%
CNOOC Ltd	883 HK Equity	HKD	20.85	9.30	44.6043%

Performance on Final Valuation Date as at 27 September 2016

Performance of Underlying Basket = $1/5 \times (\text{Performance of each underlying Share})$
 = $1/5 \times (49.0794\% + 58.4912\% + 41.5282\% + 90.2920\% + 44.6043\%)$
 = 56.7990%

Payment Condition Met? No

Final Performance of the Underlying basket = 100%

Hence, Maturity Variable Interest Rate (floored at 0.5% and capped at 6%)

$$\begin{aligned} &= 0.6 \times (\text{Final Performance of the Underlying Basket} - 100\%) \\ &= 0.6 \times (100\% - 100\%) \\ &= 0.6 \times 0\% \\ &= 0 \text{ (set to 0.5\% as minimum Maturity Variable Interest Rate is floored at 0.5\%)} \end{aligned}$$

Total interest paid over 5 years 6 months is 7%

Year 1 Guaranteed Interest of 1.1% was paid on 04 April 2012.

Year 2 Guaranteed Interest of 1.2% was paid on 04 April 2013.

Year 3 Guaranteed Interest of 1.3% was paid on 04 April 2014.

Year 4 Guaranteed Interest of 1.4% was paid on 06 April 2015.

Year 5 Guaranteed Interest of 1.5% was paid on 04 April 2016.

Maturity Variable Interest of 0.5% was paid on 04 October 2016.

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Performance on Observation Date(5), 04 April 2016

Underlying Basket	Bloomberg Code	Currency	Initial Price, 04-Apr-2011	Closing Price as at 04-Apr-2016	Share Performance Closing Price as at 04- Apr-2016 / Initial Price
BHP Billiton Ltd ²	BHP AT Equity	AUD	43.8066	16.52	37.7112%
Rio Tinto Ltd	RIO AT Equity	AUD	85.50	42.82	50.0819%
PetroChina Co Ltd	857 HK Equity	HKD	12.04	4.86	40.3654%
China Petroleum and Chemical Corporation ¹	386 HK Equity	HKD	6.0692	4.93	81.2298%
CNOOC Ltd	883 HK Equity	HKD	20.85	8.59	41.1990%

Performance as at 04 April 2016

Performance of Underlying Basket = $1/5 \times (\text{Performance of each underlying Share})$
 = $1/5 \times (37.7112\% + 50.0819\% + 40.3654\% + 81.2298\% + 41.1990\%)$
 = 50.1175%

Payment Condition Met? No

Since Performance of the Underlying Basket is below 100% on Observation Date(5), Maturity Variable Interest Rate is floored at 0.5%

Year 1 Guaranteed Interest of 1.1% was paid on 04 April 2012.
 Year 2 Guaranteed Interest of 1.2% was paid on 04 April 2013.
 Year 3 Guaranteed Interest of 1.3% was paid on 04 April 2014.
 Year 4 Guaranteed Interest of 1.4% was paid on 06 April 2015.
 Year 5 Guaranteed Interest of 1.5% was paid on 04 April 2016.

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Performance on Observation Date(4), 08 April 2015

Underlying Basket	Bloomberg Code	Currency	Initial Price, 04-Apr-2011	Closing Price as at 08-Apr-2015	Share Performance Closing Price as at 08- Apr-2015 / Initial Price
BHP Billiton Ltd	BHP AT Equity	AUD	46.88	30.74	65.5717%
Rio Tinto Ltd	RIO AT Equity	AUD	85.50	57.00	66.6667%
PetroChina Co Ltd	857 HK Equity	HKD	12.04	9.32	77.4086%
China Petroleum and Chemical Corporation ¹	386 HK Equity	HKD	6.0692	6.41	105.6152%
CNOOC Ltd	883 HK Equity	HKD	20.85	11.80	56.5947%

Performance as at 08 April 2015

Performance of Underlying Basket = 1/5 x (Performance of each underlying Share)
 = 1/5 x (65.5717% + 66.6667% + 77.4086% + 105.6152% + 56.5947%)
 = 74.3714%

Payment Condition Met? No

Since Performance of the Underlying Basket is below 100% on Observation Date(4), Maturity Variable Interest Rate is floored at 0.5%

Year 1 Guaranteed Interest of 1.1% was paid on 04 April 2012.
 Year 2 Guaranteed Interest of 1.2% was paid on 04 April 2013.
 Year 3 Guaranteed Interest of 1.3% was paid on 04 April 2014.
 Year 4 Guaranteed Interest of 1.4% was paid on 06 April 2015.

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Performance on Observation Date(3), 04 April 2014

Underlying Basket	Bloomberg Code	Currency	Initial Price, 04-Apr-2011	Closing Price as at 04-Apr-2014	Share Performance Closing Price as at 04- Apr-2014 / Initial Price
BHP Billiton Ltd	BHP AT Equity	AUD	46.88	37.75	80.5247%
Rio Tinto Ltd	RIO AT Equity	AUD	85.50	63.72	74.5263%
PetroChina Co Ltd	857 HK Equity	HKD	12.04	8.69	72.1761%
China Petroleum and Chemical Corporation ¹	386 HK Equity	HKD	6.0692	6.94	114.3479%
CNOOC Ltd	883 HK Equity	HKD	20.85	12.02	57.6499%

Performance as at 04 April 2014

Performance of Underlying Basket = $1/5 \times (\text{Performance of each underlying Share})$
 = $1/5 \times (80.5247\% + 74.5263\% + 72.1761\% + 114.3479\% + 57.6499\%)$
 = 79.8450%

Payment Condition Met? No

Since Performance of the Underlying Basket is below 100% on Observation Date(3), Maturity Variable Interest Rate is floored at 0.5%

Year 1 Guaranteed Interest of 1.1% was paid on 04 April 2012.

Year 2 Guaranteed Interest of 1.2% was paid on 04 April 2013.

Year 3 Guaranteed Interest of 1.3% was paid on 04 April 2014.

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Performance on Observation Date(2), 04 April 2013

Underlying Basket	Bloomberg Code	Currency	Initial Price, 04-Apr-2011	Closing Price as at 04-Apr-2013	Share Performance Closing Price as at 04- Apr-2013 / Initial Price
BHP Billiton Ltd	BHP AT Equity	AUD	46.88	31.75	67.7261%
Rio Tinto Ltd	RIO AT Equity	AUD	85.50	54.60	63.8596%
PetroChina Co Ltd	857 HK Equity	HKD	12.04	9.85	81.8106%
China Petroleum and Chemical Corporation	386 HK Equity	HKD	7.89	8.75	110.8999%
CNOOC Ltd	883 HK Equity	HKD	20.85	14.36	68.8729%

Performance as at 04 April 2013

Performance of Underlying Basket = $1/5 \times (\text{Performance of each underlying Share})$
 = $1/5 \times (67.7261\% + 63.8596\% + 81.8106\% + 110.8999\% + 68.8729\%)$
 = 78.6338%

Payment Condition Met? No

Since Performance of the Underlying Basket is below 100% on Observation Date(2), Maturity Variable Interest Rate is floored at 0.5%

Year 1 Guaranteed Interest of 1.1% was paid on 04 April 2012.

Year 2 Guaranteed Interest of 1.2% was paid on 04 April 2013.

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Performance on Observation Date(1), 04 April 2012

Underlying Basket	Bloomberg Code	Currency	Initial Price, 04-Apr-2011	Closing Price as at 04-Apr-2012	Share Performance Closing Price as at 04- Apr-2012 / Initial Price
BHP Billiton Ltd	BHP AT Equity	AUD	46.88	34.74	74.1041%
Rio Tinto Ltd	RIO AT Equity	AUD	85.50	66.39	77.6491%
PetroChina Co Ltd	857 HK Equity	HKD	12.04	11.00	91.3621%
China Petroleum and Chemical Corporation	386 HK Equity	HKD	7.89	8.38	106.2104%
CNOOC Ltd	883 HK Equity	HKD	20.85	15.88	76.1631%

Performance as at 04 April 2012

Performance of Underlying Basket = 1/5 x (Performance of each underlying Share)
 = 1/5 x (74.1041% + 77.6491% + 91.3621% + 106.2104% + 76.1631%)
 = 84.7125%

Payment Condition Met? No

Since Performance of the Underlying Basket is below 100% on Observation Date(1), Maturity Variable Interest Rate is floored at 0.5%

Year 1 Guaranteed Interest of 1.1% was paid on 04 April 2012.

Notice of Corporate Action Adjustment**¹ China Petroleum and Chemical Corporation ("Sinopec") (386 HK Equity)**

Corporate Action : Bonus Issue of 30%

Details : Existing shareholders will receive 3 bonus shares for every 10 shares of China Petroleum and Chemical Corporation (Sinopec) (386 HK Equity) held.

Effective Date : 10 June 2013

$$\begin{aligned}\text{Adjustment Factor} &= \frac{10}{10 + 3} = \frac{10}{13} \\ &= 0.769231\end{aligned}$$

Original Initial Price: 7.89

Adjusted Initial Price: 7.89 x 0.769231 = 6.0692

Notice of Corporate Action Adjustment**² BHP Billiton Ltd ("BHP") (BHP AT Equity)**

Corporate Action : Spinoff

Details : Existing shareholders will receive 1 share of South32 Ltd (S32 AU) for every 1 share of BHP AT Equity held.

Effective Date : 18 May 2015

$$\text{Adjustment Factor} = \frac{\text{Last price BHP AT prior 15/05/15} - (\text{Open price S32 AU 18/05/15} * \text{Ratio})}{\text{Last price BHP AT prior 15/05/15}}$$

$$\text{Adjustment Factor} = \frac{32.49 - (2.13 * 1)}{32.49} = \frac{30.36}{32.49}$$

$$= 0.934441$$

Original Initial Price: 46.88**Adjusted Initial Price: 46.88 x 0.934441 = 43.8066**