
UOB Principal Guaranteed Structured Deposit: Emerald Deposit – Series (11)

Return Tracker

Indicative Performance, 17 February 2012**

Underlying Swap	Reuters Screen	Rate as at 17 Feb 2012**
10Y USD Swap Rate	ISDAFIX1	2.1060%
1Y USD Swap Rate	ISDAFIX1	0.5410%

Indicative Performance as at 17 February 2012**

** Maturity Variable Interest Rate = $1.5 \times (10Y \text{ USD Swap Rate} - 1Y \text{ USD Swap Rate})$
= $1.5 \times (2.1060\% - 0.5410\%)$
= 2.3475%**

** Indicatively only and is subject to change as the Maturity Variable Interest Rate will depend on the actual Underlying Swap Rates on Observation Date (19 May 2017).