

Final Redemption Price

World Market Leaders MUR55: 1,122.10 World Market Leaders MUR130: 1,288.61

Investment objective

The World Market Leaders Capital Protected Note is a five-year capital protected investment offering investors exposure to the positive performance of the **Solactive Market Leaders 25 AR Index**. The note is designed to provide investors with at least their initial capital at the end of five years plus a participation to the positive performance of the Reference Index. The Reference Index is constructed of the 25 least volatile constituents extracted from the 500 largest global capitalisations and filtered for those companies having the largest markets share. Geographical filters are also applied to ensure that the index is globally diversified. The constituents are equally-weighted which ensures that the portfolio exposure to any single stock is only 4% and does not suffer from "market capitalisation bias". The index is rebalanced on a quarterly basis in March, June, September and December.

Crescendo World Market Leaders FINAL

Issuer

MCB Structured Solutions Ltd

Custodian

The Mauritius Commercial Bank Ltd

Registrar

MCB Registry & Securities Ltd

Investment Dealer

MCB Stockbrokers Ltd

Strike Date

October 16, 2018

Maturity Date

October 16, 2023

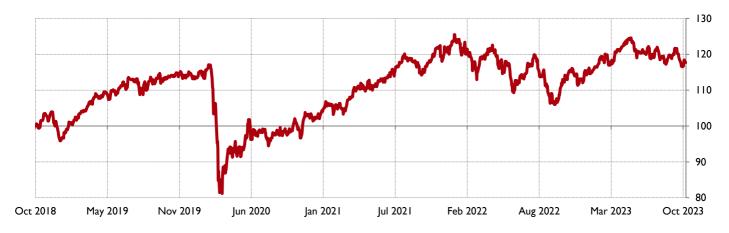
Publication of indicative prices www.mcbcapitalmarkets.mu/mcbss

Next Early Redemption Dates

None

Performance to October 16, 2023		MUR55	MURI30
Cumulative Performance		12.2%	29.0%
Annualised Performance (inclusive of annual coupons for MUR55)		3.7%	5.2%

Evolution of Solactive Market Leaders 25 AR Index



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Performance Calculation Methodology (as per Offering Document)

Total Payout at Maturity = Initial Investment
$$\times \left[I + Max \left(0, \frac{FIL - RI_S}{RI_S} \times P \times \frac{Fx_m}{Fx_S} \right) \right]$$

Where

FIL = The level of the Reference Index on or about the Maturity Date (16 Oct 2023)

= 117.7152

RI_s = 100, i.e. the level of the Reference Index on Strike Date

P = The Participation Rate

 FX_m = The bid USDMUR exchange rate (as published by the MCB) ruling on or about Determination Date* (26 Oct 2023)

= 43.95

* Determination Date is 10 days after Maturity Date

FXs = The offer USDMUR exchange rate (as published by the MCB) ruling on or about Settlement Date (09 Oct 2018)

= 35.07

Payment (net of any bank charges) will be effected within 10 Business Days after Determination Date, i.e., 13 Nov 2023

Final Pay-out per note

Crescendo World Market Leaders MUR55 = MUR 1,000 ×
$$\left[1 + \text{Max}\left(0, \frac{117.715 - 100}{100} \times 55\% \times \frac{43.95}{35.07}\right)\right] = 1,122.10$$

Crescendo World Market Leaders MUR I 30 = MUR I,000 ×
$$\left[I + Max \left(0, \frac{I17.715 - I00}{I00} \times I30\% \times \frac{43.95}{35.07} \right) \right] = I,288.61$$