

Structured Products - Equities: Capital Protected

Financial Markets - Geneva

25.04.2007

USD

Product No.	Ccy	Underlying	Cap. Prot.	Minimum Return	Part. Ratio	Issued	Maturity	Asian End	Initial Spot	Underlying's Perf %	Valuation	PAYBACK AT MATURITY *
MLD459	USD	S&P 500	100%	10%	70%	02.May.03	02.May.08	Full term avg	930.08	37.11	119.73%	125.98%
MLD461	USD	Nasdaq 100	95%	-	90%	06.Jun.03	06.Jun.08	Full term avg	1'198.57	37.00	121.73%	128.30%
MLD464	USD	World Index bkt (S&P,E-stoxx)	100%	9%	72%	14.Aug.03	14.Aug.07	Full term avg	100%	30.74	120.06%	122.13%
MLD470	USD	World Index bkt (S&P,Nikkei)	100%	12%	100%	04.Nov.03	04.Nov.08	Full term avg	100%	31.47	121.99%	131.47%
MLD479	USD	FTSE Xinhua China 25	95%	-	95%	30.Jan.04	30.Jul.07	Full term avg	8'143.60	32.37	123.82%	125.75%
MLD480	USD	FTSE Xinhua China 25	100%	-	60%	30.Jan.04	30.Jul.07	Full term avg	8'143.60	32.37	117.63%	119.42%
MLD484	USD	World Index bkt (S&P,E-stoxx,Nikkei)	100%	8%	90%	02.Feb.04	04.Feb.08	Full term avg	100%	25.94	118.38%	123.34%
MLD485	USD	DJ Eurostoxx 50	98%	-	135%	04.Feb.04	04.Feb.08	Full term avg	2'819.92	28.84	135.45%	136.93%
MLD486	USD	DJ Eurostoxx 50	98%	-	137%	11.Feb.04	11.Feb.08	Full term avg	2'890.80	25.74	127.46%	133.26%
MLD488	USD	FTSE Xinhua China 25	95%	-	100%	05.Mar.04	05.Mar.08	Full term avg	8'697.25	33.03	123.19%	128.03%
MLD489	USD	FTSE Xinhua China 25	100%	-	65%	05.Mar.04	05.Mar.08	Full term avg	8'697.25	33.03	116.63%	121.47%
MLD491	USD	Indian Fund Basket	95%	-	90%	16.Apr.04	16.Apr.08	Full term avg	100%	67.28	147.61%	155.56%
MLD496	USD	Nikkei 225	100%	-	90%	30.Apr.04	30.Apr.08	6 mths (monthly)	11'761.79	47.94	134.95%	143.15%
MLD497	USD	Nikkei 225	95%	-	125%	30.Apr.04	30.Apr.08	6 mths (monthly)	11'761.79	47.94	145.81%	154.93%
MLD501	USD	World Index bkt (S&P,E-stoxx,Nikkei)	100%	12%	85%	24.May.04	27.May.08	Full term avg	100%	31.65	119.93%	126.90%
EMTN2050	USD	CECE Index	100%	-	70%	20.Oct.04	27.Oct.08	Full term avg	1'308.75	81.58	146.08%	157.10%
EMTN2051	USD	CECE Index	95%	-	100%	20.Oct.04	27.Oct.08	Full term avg	1'308.75	81.58	164.32%	176.58%
MLD506	USD	World Index bkt (S&P,E-stoxx,Nikkei)	100%	12%	85%	12.Nov.04	12.Nov.08	Full term avg	100%	31.62	117.54%	126.88%
EMTN2118	USD	Pentathlon	100%	-	115%	30.Nov.04	08.Jan.10	n/a	100%	12.93	103.66%	114.86%
MLD507	USD	World Index bkt (S&P,E-stoxx,Nikkei)	100%	10%	75%	26.Jan.05	26.Jan.09	6 mths (monthly)	100%	43.05	123.42%	132.29%
MLD511	USD	S&P 500 (Cherry Picker)	100%	-	96%	11.Mar.05	11.Mar.09	n/a	1'200.08	19.47	117.56%	118.69%
MLD513	USD	Oil / Base Metal Basket	100%	10%	100%	27.Apr.05	27.Apr.09	none	100%	81.16	157.11%	191.16%
MLD518	USD	Indian Fund Basket	95%	-	105%	01.Sep.05	01.Sep.08	Full term avg	100%	50.08	139.21%	147.58%
MLD519	USD	Indian Fund Basket	100%	-	75%	01.Sep.05	01.Sep.08	Full term avg	100%	50.08	129.50%	137.56%
EMTN2795	USD	Nikkei 225	100%	-	102%	07.Nov.05	07.Nov.08	none	14'061.60	23.74	116.60%	124.22%
EMTN2796	USD	Nikkei 225 vs. S&P 500	100%	-	140%	07.Nov.05	07.Nov.08	none	100%	1.08	99.56%	101.52%
MLD522	USD	World Index bkt (S&P,E-stoxx,Nikkei)	100%	-	122%	08.Dec.05	08.Dec.08	6 mths (monthly)	100%	19.68	117.64%	124.00%
EMTN2877	USD	BRIC	100%	-	80%	09.Dec.05	16.Dec.09	Full term avg	100%	59.63	133.70%	147.70%
EMTN2878	USD	BRIC	95%	-	100%	09.Dec.05	16.Dec.09	Full term avg	100%	59.63	140.75%	154.63%
EMTN2975	USD	TSE REIT Index (Japanese Real Estate)	100%	-	122%	16.Feb.06	16.Feb.09	6 mths (monthly)	1'655.35	51.84	138.51%	163.25%
MLD526	USD	Indian Fund Basket	95%	-	110%	09.Mar.06	09.Mar.09	Full term avg	100%	21.87	112.69%	119.06%
MLD527	USD	Indian Fund Basket	100%	-	80%	09.Mar.06	09.Mar.09	Full term avg	100%	21.87	110.13%	117.50%

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EMTN3004	USD	GS US Agricultural Excess Return Index	100%	-	172%	15.Mar.06	15.Mar.10	Full term avg	63.82	-3.22	93.92%	100.00%
EMTN3025	USD	BRIC	95%	-	117%	30.Mar.06	30.Mar.10	Full term avg	100%	27.84	118.44%	127.58%
EMTN3026	USD	BRIC	100%	-	91%	30.Mar.06	30.Mar.10	Full term avg	100%	27.84	114.74%	125.34%
EMTN3054	USD	TSE REIT Index (Japanese Real Estate)	100%	6%	78%	20.Apr.06	20.Apr.09	6 mths (monthly)	1'716.36	46.44	118.74%	136.23%
MLD530	USD	BRIC	95%	-	126%	05.May.06	05.May.10	Full term avg	100%	12.72	105.60%	111.03%
MLD531	USD	BRIC	100%	-	103%	05.May.06	05.May.10	Full term avg	100%	12.72	105.60%	113.11%
EMTN3078	USD	FTSE Xinhua China 25	100%	5%	85%	08.May.06	08.May.09	Full term avg	12'304.50	25.65	113.23%	121.80%
EMTN3093	USD	Alternative Energy Fund Basket	100%	-	135%	26.May.06	03.Jun.10	Full term avg	100%	20.41	118.86%	127.55%
EMTN3248	USD	Emerging Market Fund Basket (3 of a Kind)	100%	-	100%	23.Oct.06	01.Nov.10	Full term avg	100%	21.96	111.04%	121.96%
EMTN3247	USD	Emerging Market Fund Basket (3 of a Kind)	95%	-	128%	23.Oct.06	01.Nov.10	Full term avg	100%	21.96	113.87%	123.10%
EMTN3265	USD	FTSE Xinhua China 25	100%	-	118%	31.Oct.06	10.Nov.09	Full term avg	12'745.55	26.01	120.70%	130.69%
EMTN3266	USD	FTSE Xinhua China 25	95%	-	165%	31.Oct.06	10.Nov.09	Full term avg	12'745.55	26.01	129.18%	137.91%
EMTN3294	USD	Lyxor / DJ Arabia Titans 50 Fund (Arab. Opp.)	100%	-	73%	11.Dec.06	20.Dec.10	Full term avg	101.79	13.99	104.20%	110.22%
EMTN3295	USD	Lyxor / DJ Arabia Titans 50 Fund (Arab. Opp.)	95%	-	90%	11.Dec.06	20.Dec.10	Full term avg	101.79	13.99	104.17%	107.59%
EMTN3301	USD	East Asian Index Basket	100%	-	92%	13.Dec.06	21.Dec.09	Full term avg	100.00	6.92	100.79%	106.36%
EMTN3300	USD	East Asian Index Basket	95%	-	130%	13.Dec.06	21.Dec.09	Full term avg	100.00	6.92	101.05%	103.99%
EMTN3333	USD	East Asian Index Basket	95%	-	129%	16.Jan.07	25.Jan.10	Full term avg	100.00	7.83	102.35%	105.10%
MLD1095	USD	East Asian Index Basket	95%	-	147%	16.Jan.07	20.Jan.10	Full term avg	100.00	7.83	103.05%	106.51%
MLD1099	USD	East Asian Index Basket	100%	-	110%	16.Jan.07	20.Jan.10	Full term avg	100.00	7.83	102.41%	108.61%
EMTN3355	USD	FTSE Xinhua China 25	100%	-	115%	29.Jan.07	05.Aug.10	Full term avg	15'703.52	2.49	100.12%	102.87%
EMTN3356	USD	FTSE Xinhua China 25	95%	-	150%	29.Jan.07	05.Aug.10	Full term avg	15'703.52	2.49	99.86%	98.74%
MLD1109	USD	FTSE Xinhua China 25	95%	-	170%	29.Jan.07	02.Aug.10	Full term avg	15'703.52	2.49	100.42%	99.24%
EMTN3387	USD	TOPIX Banks Index	100%	-	78%	06.Mar.07	15.Mar.10	6 mths (monthly)	397.45	-7.27	100.00%	100.00%

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EUR

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MLD449	EUR	DJ Eurostoxx 50	100%	-	80%	20.Dec.02	18.Dec.07	Full term avg	2'438.97	37.02	125.17%	129.61%
MLD460	EUR	World Index bkt (S&P,E-stoxx,Nikkei)	100%	10%	80%	28.May.03	28.Aug.08	Full term avg	100%	54.93	135.72%	143.95%
MLD469	EUR	World Index bkt (S&P,E-stoxx)	100%	9%	75%	30.Oct.03	30.Oct.07	Full term avg	100%	29.46	118.89%	122.10%
MLD476	EUR	DJ Eurostoxx 50	100%	7%	75%	17.Dec.03	15.Dec.08	Full term avg	2'692.26	63.31	120.01%	147.48%
MLD478	EUR	Nikkei 225	100%	-	80%	21.Jan.04	21.Jan.08	6 mths (monthly)	11'002.39	58.15	141.28%	146.52%
MLD483	EUR	World Index bkt (S&P,E-stoxx,Nikkei)	100%	8%	100%	02.Feb.04	04.Feb.08	Full term avg	100%	25.94	121.87%	125.94%
MLD495	EUR	Nikkei 225	100%	-	80%	30.Apr.04	30.Apr.08	6 mths (monthly)	11'761.79	47.94	131.71%	138.35%
MLD502	EUR	World Index bkt (S&P,E-stoxx,Nikkei)	100%	10%	75%	24.May.04	27.May.08	Full term avg	100%	31.65	118.98%	123.74%
EMTN2159	EUR	Pentathlon	100%	-	85%	31.Dec.04	05.Feb.10	n/a	100%	16.72	104.59%	114.21%
MLD508	EUR	World Index bkt (S&P,E-stoxx,Nikkei)	98%	-	100%	04.Feb.05	04.Feb.08	6 mths (monthly)	100%	40.78	134.23%	138.78%
MLD510	EUR	World Index bkt (S&P,E-stoxx,Nikkei)	100%	9%	85%	22.Feb.05	23.Feb.09	Full term avg	100%	30.08	116.38%	125.56%
MLD517	EUR	DJ Eurostoxx 50	100%	6%	85%	28.Jul.05	28.Jul.09	Full term avg	3'333.05	24.91	110.53%	121.17%
EMTN2957	EUR	Nikkei 225	100%	-	70%	01.Feb.06	01.Feb.10	6 mths (monthly)	16'480.09	5.58	97.29%	103.91%
MLD525	EUR	Nikkei 225	100%	-	85%	01.Feb.06	01.Feb.10	6 mths (monthly)	16'480.09	5.58	99.15%	104.75%
MLD532	EUR	DJ Eurostoxx 50	100%	11%	85%	22.May.06	24.May.10	Full term avg	3'539.77	22.34	107.47%	118.99%
EMTN3369	EUR	East Asian Index Basket	100%	-	75%	08.Feb.07	16.Aug.10	Full term avg	100.00	6.34	98.44%	104.76%
EMTN3370	EUR	East Asian Index Basket	95%	-	110%	08.Feb.07	16.Aug.10	Full term avg	100.00	6.34	98.63%	101.98%

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GBP

Product No.	Ccy	Underlying	Cap. Prot.	Minimum Return	Part. Ratio	Issued	Maturity	Asian End	Initial Spot	Underlying's Perf %	Valuation	PAYBACK AT MATURITY *
MLD439	GBP	FTSE 100	100%	23%	100%	19.Jun.02	19.Jun.07	Full term avg	4'652.40	7.12	121.93%	123.00%
MLD446	GBP	FTSE 100	100%	19%	75%	20.Nov.02	20.Nov.07	Full term avg	4'094.90	27.46	116.97%	120.59%
MLD465	GBP	FTSE 100	100%	10%	80%	12.Jun.03	10.Jun.08	Full term avg	4'161.30	31.96	117.99%	125.56%
MLD505	GBP	FTSE 100	100%	15%	70%	28.Sep.04	28.Sep.09	12 mths (monthly)	4'567.30	41.42	119.23%	128.99%
MLD520	GBP	Nikkei 225	100%	-	120%	28.Sep.05	29.Sep.08	6 mths (monthly)	13'435.91	29.51	124.82%	135.41%
MLD523	GBP	Nikkei 225	100%	-	110%	12.Dec.05	12.Dec.08	6 mths (monthly)	15'738.70	10.56	104.95%	111.61%
MLD524	GBP	TSE REIT Index (Japanese Real Estate)	100%	-	132%	09.Feb.06	09.Feb.09	6 mths (monthly)	1'717.63	46.34	134.33%	161.16%
MLD528	GBP	BRIC	95%	-	114%	05.May.06	05.May.10	Full term avg	100%	12.72	101.34%	109.51%
MLD529	GBP	BRIC	100%	-	92%	05.May.06	05.May.10	Full term avg	100%	12.72	101.40%	111.71%
EMTN3290	GBP	Index Basket (CECE Index / Kospi 200 Index)	100%	-	120%	04.Dec.06	11.Dec.09	Full term avg	100%	7.09	100.09%	108.50%
EMTN3338	GBP	World Index bkt (S&P,E-stoxx,Nikkei)	100%	-	158%	16.Jan.07	25.Jan.11	2 years (quarterly)	100%	3.71	99.64%	105.86%
EMTN3339	GBP	FTSE 100	100%	-	143%	16.Jan.07	23.Jan.09	Full term avg	6'215.70	4.03	103.13%	105.76%

CAD

Product No.	Ccy	Underlying	Cap. Prot.	Minimum Return	Part. Ratio	Issued	Maturity	Asian End	Initial Spot	Underlying's Perf %	Valuation	PAYBACK AT MATURITY *
MLD509	CAD	Index Basket (S&P, S&P/TSX60)	100%	1.5% pa	85%	03.Feb.05	03.Feb.10	Full term avg	100%	30.15	118.33%	125.63%

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