

Mature notes - 2012



Maturity Date	Issue Date	Amount (\$000)	CUSIP	BDC Ref	Structure	Call Date
March 23, 2012	March 23, 2004	23,204	12290Z FP68	CA203	Equity Linked	N/A

Description: China Dragon Index Active Protection Note, Series 2

Details: - Total Cumulative Return: 31.97%

- Calculation Agent: Merrill Lynch
