

## 政府當局就葉劉淑儀議員的要求的回應

葉劉淑儀議員於二零零八年十月十四日致函立法會內務委員會主席，要求當局提供與雷曼兄弟迷你債券及與其相似的票據系列的資料，包括發行章程日期、發行日期、到期日、面額、“剩餘價值”、“總投資額”、“帳戶數目”、投訴數目、處理進度及政府建議之解決方案。香港金融管理局（“金管局”）和證券及期貨事務監察委員會（“證監會”）在回應（見附錄）中分別提供了大部份上述的資料。

2. 至於跟進方面，我們已要求有關信託人及分銷商提高透明度，向受影響的投資者通報最新情況，以及妥善處理有關查詢及投訴。金管局與證監會亦已增撥資源，認真、迅速及妥善地處理有關查詢及投訴。若經調查發現有不當銷售的個案，監管機構會嚴肅處理。

3. 政府當局致力不斷地完善我們的監管機制，也十分重視投資者的保障和教育。金管局和證監會會在年底前，將就調查上述投訴期間的觀察、所汲取的教訓和發現的問題向財政司司長提交報告。收到報告後，政府當局會進行一個完整和全面的系統性檢討，在政策層面考慮如何進一步改善我們的規管架構，並加強對投資者的保障和教育。

財經事務及庫務局

二零零八年十月

## **The Administration's Response to the Request of the Hon Regina Ip**

In her letter of 14 October 2008 to the Chairman of the Legislative Council House Committee, the Hon Regina Ip requested from the Administration information relating to series of the Lehman Brothers' minibonds and similar notes, including date of issuing the prospectus, issue date, maturity date, denomination, "salvage value", "total investment value", "number of accounts", number of complaints and progress made and recommended course of action. The Hong Kong Monetary Authority ("HKMA") and the Securities and Futures Commission ("SFC") have provided most of the above-mentioned information in their respective responses which are attached.

2. As regards the course of action, we have asked the relevant trustees and distributors to be more transparent, keep the affected clients posted of the latest developments, and deal with their enquiries and complaints expeditiously. HKMA and SFC have also devoted additional resources to deal with investors' enquiries and complaints expeditiously. If, after investigation, complaints of mis-selling are substantiated, appropriate actions will be taken by the regulators.

3. The Government strives for continual improvement of our regulatory regime and attaches great importance to investor protection and education. HKMA and SFC will submit reports to the Financial Secretary, by end of 2008, on their observations, lessons learned and issues identified during the process of investigating the said complaints. Upon receipt of their reports, the Government will undertake a full and comprehensive systemic review and consider, on a policy level, what can be done to further improve our regulatory framework and to enhance investor protection and education.

**就葉劉淑儀議員於 2008 年 10 月 13 日內務委員會特別會議後要求有關迷你債券的資料的回應**

附件 1a 及附件 1b 所要求的資料 -

附件 1a 載有經銀行發售與雷曼有關的結構性產品的投資總額及帳戶數目，有關資料是按投資產品類別及發行人類別分類。

附件 1b 載有按投資產品分類的有關金管局截至 2008 年 10 月 17 日收到的投訴的資料。

附件 2 所要求的資料 -

有關每批與雷曼兄弟有關的零售結構性產品的銷售章程日期、發行日及到期日的資料見附件 2a、2b、2c 及 2d。有關剩餘價值方面，由於用作支付票據的款項會來自出售或以其他方式處置相關抵押品所得的款項，因此最終收到的款項將會視乎出售過程而定，並會在適當時間由分銷銀行通知票據持有人。

香港金融管理局  
2008 年 10 月

**Information requested by Hon. Regina Yip Lau on minibonds following the House Committee special meeting on 13 October 2008**

Information requested in Appendix 1a and Appendix 1b –

Please refer to Annex 1a for the total investment value and number of accounts with breakdown by type of investment products and issuers for retail structured products issued by or related to Lehman Brothers that have been distributed by banks.

Please refer to Annex 1b for a breakdown on the number of complaints received by the HKMA upto 17 October 2008 by type of investment products.

Information requested in Appendix 2 –

Please refer to Annexes 2a, 2b, 2c and 2d for the date of issue prospectus, issue date and maturity date for each issue of retail structured products issued by or related to Lehman Brothers. Regarding the salvage value, as proceeds for payment of the Notes will come from the sale or other disposition of the underlying securities, the proceeds eventually returned will depend on the sale process and will be communicated by the distributing banks to the noteholders at the appropriate time.

Hong Kong Monetary Authority  
October 2008

## 經銀行發售與雷曼有關的結構性票據

	由雷曼相關公司發行的結構性票據			由其他發行商發行與雷曼有關的結構性票據			私人認購	總數
	迷你債券 Pacific International Finance Limited <sup>1</sup>	Atlantic International Finance Limited <sup>2</sup>	Pyxis Finance Limited <sup>3</sup>	Constellation Investment Limited <sup>4</sup>	SPARC Limited <sup>5</sup>	Victoria Peak International Finance Limited <sup>6</sup>	以私人認購方式出售的與雷曼有關的結構性票據大致包括: 股票掛鈎票據, 商品掛鈎票據, 利率掛鈎票據, 和基金掛鈎票據	
<b>票據性質</b>	以雷曼作為掉期擔保人的信貸掛鈎票據	以雷曼作為掉期擔保人的基金掛鈎票據	以雷曼作為掉期擔保人的股票掛鈎票據	以雷曼作為其中一家參考機構的信貸掛鈎票據	以雷曼作為其中一家參考機構的信貸掛鈎票據	以雷曼作為其中一家參考機構的信貸掛鈎票據		
<b>投資帳戶數目</b>	33,611	458	426	6,901	143	1,205	6,130	<b>43,707</b> <sup>(1)</sup>
<b>投資總金額 (佔總額的百分比)</b>	112 億 5 百萬 (55.5%)	8 千萬 (0.4%)	7 千 2 百萬 (0.4%)	21 億 8 千 8 百萬 (10.8%)	6 千 4 百萬 (0.3%)	3 億 7 千 4 百萬 (1.9%)	61 億 9 千萬 (30.7%)	<b>201 億 7 千 3 百萬</b>

(1) 此數字為投資客戶總數。由於個別投資客戶可能擁有超過一個投資帳戶，所以帳戶總數與客戶總數並不相同。

<sup>1</sup> 相關的產品系列 (Minibond series) – 5 to 12, 15 to 23, 25 to 36

<sup>2</sup> 相關的產品系列 (ProFund Notes series) – 1, 2

<sup>3</sup> 相關的產品系列 (Equity Linked Notes series) – 8 to 10, 13, 14, 19 to 21

<sup>4</sup> 相關的產品系列 (Structured Retail Notes series) – 34 to 37, 43 to 46, 55 to 74, 78 to 81

<sup>5</sup> 相關的產品系列 (Retail-Aimed Callable Investment Notes Global series)– 1 & 2

<sup>6</sup> 相關的產品系列 (Octave Notes series) – 10, 11 & 12

**Lehman-related structured notes sold by banks**

	Structured notes issued by Lehman-related corporations			Lehman-related structured notes issued by other issuers			Private Placement	Total
	(minibond) Pacific International Finance Limited <sup>1</sup>	Atlantic International Finance Limited <sup>2</sup>	Pyxis Finance Limited <sup>3</sup>	Constellation Investment Limited <sup>4</sup>	SPARC Limited <sup>5</sup>	Victoria Peak International Finance Limited <sup>6</sup>	Lehman-related structured notes sold through private placement mainly include equity-linked notes, commodity-linked notes, interest rate-linked notes and fund-linked notes	
<b>Nature of Notes</b>	Credit-linked notes with Lehman Brothers as swap guarantor	Fund-linked notes with Lehman Brothers as swap guarantor	Equity-linked notes with Lehman Brothers as swap guarantor	Credit-linked notes with Lehman Brothers as one of the reference entities	Credit-linked notes with Lehman Brothers as one of the reference entities	Credit-linked notes with Lehman Brothers as one of the reference entities		
<b>No of investment accounts</b>	33,611	458	426	6,901	143	1,205	6,130	<b>43,707</b> <sup>(1)</sup>
<b>Total amount of investment (percentage share)</b>	11.205 bn (55.5%)	80 mn (0.4%)	72 mn (0.4%)	2.188 bn (10.8%)	64 mn (0.3%)	374 mn (1.9%)	6.19 bn (30.7%)	<b>20.173 bn</b>

(1) This figure refers to the total number of customers. As individual customers may have more than one investment account, the total number of accounts is different from the total number of customers.

<sup>1</sup> Relevant product series (Minibond series) – 5 to 12, 15 to 23, 25 to 36

<sup>2</sup> Relevant product series (ProFund Notes series) – 1, 2

<sup>3</sup> Relevant product series (Equity Linked Notes series) – 8 to 10, 13, 14, 19 to 21

<sup>4</sup> Relevant product series (Structured Retail Notes series) – 34 to 37, 43 to 46, 55 to 74, 78 to 81

<sup>5</sup> Relevant product series (Retail-Aimed Callable Investment Notes Global series)– 1 & 2

<sup>6</sup> Relevant product series (Octave Notes series) – 10, 11 & 12

## 處理雷曼兄弟相關產品投訴的統計資料(截至08年10月17日)

投訴個案數目	收到	處理中 (階段1)*	已聯絡申請人 (完成階段2)*	個案評估 (階段 3)*				轉介至證監會 (階段 4)*
				立案調查	搜集進一步資料	表面證據不成立	小計	
由雷曼兄弟安排／發行的產品		-	1,119	198	1,236	13	1,447	23
- 迷你債券		-	997	116	1,009	9	1,134	-
-基金掛鈎票據		-	4	-	2	-	2	-
-股票掛鈎票據		-	118	48	168	4	220	-
-其他		-	-	34	57	-	91	23
以雷曼兄弟作為參考機構的產品		-	248	18	166	2	186	1
-Constellation 信貸掛鈎票據		-	219	16	150	1	167	1
-SPARC 信貸掛鈎票據		-	1	-	1	-	1	-
-Victoria Peak 信貸掛鈎票據		-	27	2	12	1	15	-
-其他		-	1	-	3	-	3	-
待確定		8,023	983	-	52	9	61	-
總計：	12,091	8,023	2,350	216	1,454	24	1,694	24

**Statistics on processing of complaints concerning Lehman-related products (as of 17 October 2008)**

No.of complaints	Received	Being processed (Stage 1)*	Complainants contacted (Stage 2 completed)*	Internal assessment (Stage 3 completed)*				Referral to SFC (Stage 4)*
				Open investigation	Seek further info.	No prima facie evidence	Sub-total	
<b>Products arranged / issued by Lehman Brothers</b>		-	1,119	198	1,236	13	1,447	23
- Minibonds			997	116	1,009	9	1,134	-
- Fund linked notes		-	4	-	2	-	2	-
- Equity linked notes		-	118	48	168	4	220	-
- Others		-	-	34	57	-	91	23
<b>Products referenced to Lehman Brothers</b>		-	248	18	166	2	186	1
- Constellation Credit linked notes			219	16	150	1	167	1
- SPARC Credit linked notes		-	1	-	1	-	1	-
- Victoria Peak Credit linked notes		-	27	2	12	1	15	-
- Others		-	1	-	3	-	3	-
<b>To be confirmed</b>		8,023	983	-	52	9	61	-
<b>Total:</b>	12,091	8,023	2,350	216	1,454	24	1,694	24



**Outstanding Retail Structured Notes issued by Pacific International Finance Limited (as at 31 Aug 2008)**  
**(Information extracted from SFC's website)** (updated on 24 Sept 2008)

	Issuer	Issue	Date of Issue Prospectus	Issue Date (dd/mm/yy)	Maturity Date (dd/mm/yy)
	<b>Pacific International Finance Limited</b>	Minibond Series 5	16-Jun-03	02-Jul-03	02-Jul-10
		Minibond Series 6	01-Sep-03	24-Sep-03	24-Mar-09
		Minibond Series 7 (Tranche A US\$ + Tranche B HK\$)	15-Nov-03	03-Dec-03	03-Dec-08
		Minibond Series 8	16-Feb-04	03-Mar-04	03-Mar-09
		Minibond Series 9 (Tranche A US\$ + Tranche B HK\$)	05-Mar-04	25-Mar-04	25-Sep-09
		Minibond Series 10 (Tranche A US\$ + Tranche B HK\$)	03-May-04	28-May-04	28-Nov-09
		Minibond Series 11 (Tranche A US\$ + Tranche B HK\$)	07-Jun-04	06-Jul-04	06-Jan-10
		Minibond Series 11 (Tranche C US\$ + Tranche D HK\$)	07-Jun-04	06-Jul-04	06-Jan-10
		Minibond Series 12 (Tranche A US\$ + Tranche B HK\$)	06-Aug-04	08-Sep-04	08-Mar-10
		Minibond Series 15 (Tranche A US\$ + Tranche B HK\$)	25-Nov-04	28-Dec-04	28-Jun-10
		Minibond Series 16 (Tranche A US\$ + Tranche B HK\$)	31-Dec-04	07-Feb-05	07-Aug-10
		Minibond Series 17 ((Tranche A US\$ + Tranche B HK\$)	01-Feb-05	09-Mar-05	09-Sep-10
		Minibond Series 18 (Tranche A US\$ + Tranche B HK\$)	07-Mar-05	06-Apr-05	06-Oct-10
		Minibond Series 19 (Tranche A US\$ + Tranche B HK\$)	25-Apr-05	26-May-05	26-Nov-10
		Minibond Series 20 - USD Fixed Rate Callable Credit-Linked Notes due 2011	20-Jun-05	20-Jul-05	20-Jan-11
		Minibond Series 20 - HKD Fixed Rate Callable Credit-Linked Notes due 2011	20-Jun-05	20-Jul-05	20-Jan-11
		Minibond Series 20 - USD Floating Rate Callable Credit-Linked Notes due 2011	20-Jun-05	20-Jul-05	20-Jan-11
		Minibond Series 20 - HKD Floating Rate Callable Credit-Linked Notes due 2011	20-Jun-05	20-Jul-05	20-Jan-11
		Minibond Series 21 - USD Fixed Rate Callable Credit-Linked Notes due 2011 (USD Notes)	17-Aug-05	15-Sep-05	15-Mar-11
		Minibond Series 21 - HKD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche A)	17-Aug-05	15-Sep-05	15-Mar-11
		Minibond Series 21 - HKD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche B)	17-Aug-05	15-Sep-05	15-Mar-11
		Minibond Series 22 - USD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche A USD Notes)	20-Oct-05	25-Nov-05	25-May-11
		Minibond Series 22 - HKD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche B HKD Notes)	20-Oct-05	25-Nov-05	25-May-11
		Minibond Series 22 (HKD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche C HKD Notes)	20-Oct-05	25-Nov-05	25-May-11
		Minibond Series 23 - USD Fixed Rate Callable Credit-Linked Notes due 2011	03-Jan-06	03-Feb-06	03-Aug-11
		Minibond Series 23 - HKD Fixed Rate Callable Credit-Linked Notes due 2011	03-Jan-06	03-Feb-06	03-Aug-11
		Minibond Series 23 - USD Inverse Floating Rate Callable Credit-Linked Notes due 2011	03-Jan-06	03-Feb-06	03-Aug-11
		Minibond Series 23 - HKD Inverse Floating Rate Callable Credit-Linked Notes due 2011	03-Jan-06	03-Feb-06	03-Aug-11

## Outstanding Retail Structured Notes issued by Pacific International Finance Limited (as at 31 Aug 2008)

(updated on 24 Sept 2008)

Issuer	Issue	Date of Issue Prospectus	Issue Date (dd/mm/yy)	Maturity Date (dd/mm/yy)
	Minibond Series 25 - USD Fixed Rate Callable CLN due 2011	20-Mar-06	26-Apr-06	26-Oct-11
	Minibond Series 25 - HKD Fixed Rate Callable CLN due 2011	20-Mar-06	26-Apr-06	26-Oct-11
	Minibond Series 25 - USD Inverse Floating Rate Callable CLN due 2011	20-Mar-06	26-Apr-06	26-Oct-11
	Minibond Series 25 - HKD Inverse Floating Rate Callable CLN due 2011	20-Mar-06	26-Apr-06	26-Oct-11
	Minibond Series 26 - USD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche A USD Notes)	17-May-06	30-Jun-06	30-Dec-11
	Minibond Series 26 - HKD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche B HKD Notes)	17-May-06	30-Jun-06	30-Dec-11
	Minibond Series 26 - HKD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche C HKD Notes)	17-May-06	30-Jun-06	30-Dec-11
	Minibond Series 27 - USD Fixed Rate Callable Credit-Linked Notes due 2009 (Tranche A Notes)	07-Aug-06	15-Sep-06	15-Sep-09
	Minibond Series 27 - HKD Fixed Rate Callable Credit-Linked Notes due 2009 (Tranche B Notes)	07-Aug-06	15-Sep-06	15-Sep-09
	Minibond Series 27 - USD Fixed Rate Callable Credit-Linked Notes due 2012 (Tranche C Notes)	07-Aug-06	15-Sep-06	15-Mar-12
	Minibond Series 27 - HKD Fixed Rate Callable Credit-Linked Notes due 2012 (Tranche D Notes)	07-Aug-06	15-Sep-06	15-Mar-12
	Minibond Series 28 Callable Credit Linked Notes (Tranche A)	18-Sep-06	27-Oct-06	27-Oct-09
	Minibond Series 28 Callable Credit Linked Notes (Tranche B)	18-Sep-06	27-Oct-06	27-Oct-09
	Minibond Series 28 Callable Credit Linked Notes (Tranche C)	18-Sep-06	27-Oct-06	27-Apr-12
	Minibond Series 28 Callable Credit Linked Notes (Tranche D)	18-Sep-06	27-Oct-06	27-Apr-12
	Minibond Series 29 USD Fixed Rate Callable Credit Linked Notes due 2009 (Tranche A)	13-Nov-06	21-Dec-06	21-Dec-09
	Minibond Series 29 HKD Fixed Rate Callable Credit Linked Notes due 2009 (Tranche B)	13-Nov-06	21-Dec-06	21-Dec-09
	Minibond Series 29 USD Fixed Rate Callable Credit Linked Notes due 2012 (Tranche C)	13-Nov-06	21-Dec-06	21-May-12
	Minibond Series 29 HKD Fixed Rate Callable Credit Linked Notes due 2012 (Tranche D)	13-Nov-06	21-Dec-06	21-May-12
	Minibond Series 30 Callable CLN due 2010 USD (Tranche A)	02-Jan-07	31-Jan-07	01-Feb-10
	Minibond Series 30 Callable CLN due 2010 HKD (Tranche B)	02-Jan-07	31-Jan-07	01-Feb-10
	Minibond Series 30 Callable CLN due 2012 USD (Tranche C)	02-Jan-07	31-Jan-07	31-Jul-12
	Minibond Series 30 Callable CLN due 2012 HKD (Tranche D)	02-Jan-07	31-Jan-07	31-Jul-12
	Minibond Series 31 Callable CLN due 2014 USD (Tranche A)	12-Mar-07	19-Apr-07	19-Apr-10
	Minibond Series 31 Callable CLN due 2014 HKD (Tranche B)	12-Mar-07	19-Apr-07	19-Apr-10
	Minibond Series 31 Callable CLN due 2014 USD (Tranche C)	12-Mar-07	19-Apr-07	19-Oct-12

## Outstanding Retail Structured Notes issued by Pacific International Finance Limited (as at 31 Aug 2008)

(updated on 24 Sept 2008)

	Issuer	Issue	Date of Issue Prospectus	Issue Date (dd/mm/yy)	Maturity Date (dd/mm/yy)
		Minibond Series 31 Callable CLN due 2014 HKD (Tranche D)	12-Mar-07	19-Apr-07	19-Oct-12
		Minibond Series 32 USD Callable CLN due 2010 (Tranche A)	04-Jun-07	16-Jul-07	16-Jul-10
		Minibond Series 32 HKD Callable CLN due 2010 (Tranche B)	04-Jun-07	16-Jul-07	16-Jul-10
		Minibond Series 32 USD Callable CLN due 2013 (Tranche C)	04-Jun-07	16-Jul-07	16-Jan-13
		Minibond Series 32 HKD Callable CLN due 2013 (Tranche D)	04-Jun-07	16-Jul-07	16-Jan-13
		Minibond Series 33 USD Callable CLN due 2010 (Tranche A)	23-Jul-07	31-Aug-07	31-Aug-10
		Minibond Series 33 HKD Callable CLN due 2010 (Tranche B)	23-Jul-07	31-Aug-07	31-Aug-10
		Minibond Series 33 USD Callable CLN due 2013 (Tranche C)	23-Jul-07	31-Aug-07	28-Feb-13
		Minibond Series 33 HKD Callable CLN due 2013 (Tranche D)	23-Jul-07	31-Aug-07	28-Feb-13
		Minibond Series 34 USD Fixed Rate Callable CLN due 2011 (Tranche A Notes)	19-Nov-07	07-Jan-08	07-Jan-11
		Minibond Series 34 HKD Fixed Rate Callable CLN due 2011 (Tranche B Notes)	19-Nov-07	07-Jan-08	07-Jan-11
		Minibond Series 35 USD Fixed Rate Callable CLN due 2011 (Tranche A Notes)	16-Jan-08	22-Feb-08	22-Feb-11
		Minibond Series 35 HKD Fixed Rate Callable CLN due 2011 (Tranche B Notes)	16-Jan-08	22-Feb-08	22-Feb-11
		Minibond Series 36 USD Fixed Rate Callable CLN due 2011 (Tranche A Notes)	14-Apr-08	15-May-08	15-May-11
		Minibond Series 36 HKD Fixed Rate Callable CLN due 2011 (Tranche B Notes)	14-Apr-08	15-May-08	15-May-11

**CLNs with Lehman as one of the reference entities (as at 31 Aug 2008)**  
**(Information extracted from SFC's website)**

Issuer	Issue	Date of Issue Prospectus	Issue Date (dd/mm/yy)	Maturity Date (dd/mm/yy)
Constellation Investment Limited	Structured Retail Notes Series 34 (s.34-37)	22-Feb-06	28-Mar-06	28-Mar-11
Constellation Investment Limited	Structured Retail Notes Series 35	22-Feb-06	28-Mar-06	28-Mar-11
Constellation Investment Limited	Structured Retail Notes Series 36	22-Feb-06	28-Mar-06	28-Mar-09
Constellation Investment Limited	Structured Retail Notes Series 37	22-Feb-06	28-Mar-06	28-Mar-09
Constellation Investment Limited	Structured Retail Notes Series <b>43-46</b> (Series 43)	29-Jun-06	28-Jul-06	28-Dec-11
Constellation Investment Limited	Structured Retail Notes Series 43-46 (Series 44)	29-Jun-06	28-Jul-06	28-Dec-11
Constellation Investment Limited	Structured Retail Notes Series 43-46 (Series 45)	29-Jun-06	28-Jul-06	28-Dec-09
Constellation Investment Limited	Structured Retail Notes Series 43-46 (Series 46)	29-Jun-06	28-Jul-06	28-Dec-09
Constellation Investment Limited	Structured Retail Notes <b>Series 55-58</b> (Series 55)	23-Oct-06	22-Nov-06	22-May-13
Constellation Investment Limited	Structured Retail Notes Series 55-58 (Series 56)	23-Oct-06	22-Nov-06	22-May-13
Constellation Investment Limited	Structured Retail Notes Series 55-58 (Series 57)	23-Oct-06	22-Nov-06	22-May-11
Constellation Investment Limited	Structured Retail Notes Series 55-58 (Series 58)	23-Oct-06	22-Nov-06	22-May-11
Constellation Investment Limited	Structured Retail Notes <b>Series 59-62</b> (Series 59) USD Callable CLN due 2013	30-Nov-06	10-Jan-07	10-Jan-13
Constellation Investment Limited	Structured Retail Notes Series 59-62 (Series 60) HKD Callable CLN due 2013	30-Nov-06	10-Jan-07	10-Jan-13
Constellation Investment Limited	Structured Retail Notes Series 59-62 (Series 61) USD Callable CLN due 2011	30-Nov-06	10-Jan-07	10-Jul-11
Constellation Investment Limited	Structured Retail Notes Series 59-62 (Series 62) HKD Callable CLN due 2011	30-Nov-06	10-Jan-07	10-Jul-11
Constellation Investment Limited	Structured Retail Notes <b>Series 63-66</b> (Series 63) USD Callable CLN due 2014	08-Jan-07	08-Feb-07	08-Feb-14
Constellation Investment Limited	Structured Retail Notes Series 63-66 (Series 64) HKD Callable CLN due 2014	08-Jan-07	08-Feb-07	08-Feb-14
Constellation Investment Limited	Structured Retail Notes Series 63-66 (Series 65) USD Callable CLN due 2011	08-Jan-07	08-Feb-07	08-Feb-11
Constellation Investment Limited	Structured Retail Notes Series 63-66 (Series 66) HKD Callable CLN due 2011	08-Jan-07	08-Feb-07	08-Feb-11
Constellation Investment Limited	Structured Retail Notes Series <b>67-70</b> (Series 67) USD Callable CLN due 2014	08-Feb-07	22-Mar-07	22-Mar-14
Constellation Investment Limited	Structured Retail Notes Series 67-70 (Series 68) HKD Callable CLN due 2014	08-Feb-07	22-Mar-07	22-Mar-14
Constellation Investment Limited	Structured Retail Notes Series 67-70 (Series 69) USD Callable CLN due 2012	08-Feb-07	22-Mar-07	22-Mar-12

**CLNs with Lehman as one of the reference entities (as at 31 Aug 2008)**

<b>Issuer</b>	<b>Issue</b>	<b>Date of Issue Prospectus</b>	<b>Issue Date (dd/mm/yy)</b>	<b>Maturity Date (dd/mm/yy)</b>
Constellation Investment Limited	Structured Retail Notes Series 67-70 (Series 70) HKD Callable CLN due 2012	08-Feb-07	22-Mar-07	22-Mar-12
Constellation Investment Limited	Structured Retail Notes Series <b>71-74</b> (Series 71) USD Callable CLN due 2014	18-Apr-07	23-May-07	23-May-14
Constellation Investment Limited	Structured Retail Notes Series 71-74 (Series 72) HKD Callable CLN due 2014	18-Apr-07	23-May-07	23-May-14
Constellation Investment Limited	Structured Retail Notes Series 71-74 (Series 73) USD Callable CLN due 2012	18-Apr-07	23-May-07	23-May-12
Constellation Investment Limited	Structured Retail Notes Series 71-74 (Series 74) HKD Callable CLN due 2012	18-Apr-07	23-May-07	23-May-12
Constellation Investment Limited	Structured Retail Notes <b>Series 78-81</b> (Series 78) USD Callable CLN due 2014	18-Jun-07	23-Jul-07	23-Jul-14
Constellation Investment Limited	Structured Retail Notes Series 78-81 (Series 79) HKD Callable CLN due 2014	18-Jun-07	23-Jul-07	23-Jul-14
Constellation Investment Limited	Structured Retail Notes Series 78-81 (Series 80) USD Callable CLN due 2012	18-Jun-07	23-Jul-07	23-Jul-12
Constellation Investment Limited	Structured Retail Notes Series 78-81 (Series 81) HKD Callable CLN due 2012	18-Jun-07	23-Jul-07	23-Jul-12
<b>SPARC Limited</b>	Retail-Aimed Callable Investment Notes Global Series 1 & 2 (s. 1a) - USD First-to-Default Callable CLN due 2010	23-Apr-07	31-May-07	31-May-10
SPARC Limited	Retail-Aimed Callable Investment Notes Global Series 1 & 2 (s. 1b) HKD First-to-Default Callable CLN due 2010	23-Apr-07	31-May-07	31-May-10
SPARC Limited	Retail-Aimed Callable Investment Notes Global Series 1 & 2 (s.2a) USD First-to-Default Callable CLN due 2010	23-Apr-07	31-May-07	31-May-10
SPARC Limited	Retail-Aimed Callable Investment Notes Global Series 1 & 2 (s. 2b) HKD First-to-Default Callable CLN due 2010	23-Apr-07	31-May-07	31-May-10
<b>Victoria Peak International Finance Limited</b>	Octave Notes Series <b>No. 10</b> (Tranche A) US Dollar Credit Linked Secured Callable Step-up Fixed Rate Notes due 2012	28-Aug-06	25-Sep-06	25-Mar-12
Victoria Peak International Finance Limited	Octave Notes Series No. 10 (Tranche B) HK Dollar Credit-Linked Secured Callable Step-up Fixed Rate Notes due 2012	28-Aug-06	25-Sep-06	25-Mar-12
Victoria Peak International Finance Limited	Octave Notes Series <b>No. 11 &amp; 12</b> (s. 11 Tranche A) US Dollar Credit Linked Secured Callable Fixed Rate Notes due 2010	10-Oct-06	15-Nov-06	15-Nov-10
Victoria Peak International Finance Limited	Octave Notes Series No. 11 & 12 (s. 11 Tranche B) HKD Credit Linked Secured Callable Fixed Rate Notes 2010	10-Oct-06	15-Nov-06	15-Nov-10
Victoria Peak International Finance Limited	Octave Notes Series No. 11 & 12 (s. 12 Tranche A) USD Credit Linked Secured Callable Fixed Rate Notes due 2012	10-Oct-06	15-Nov-06	15-May-12
Victoria Peak International Finance Limited	Octave Notes Series No. 11 & 12 (s. 12 Tranche B) HKD Credit Linked Secured Callable Fixed Rate Notes due 2012	10-Oct-06	15-Nov-06	15-May-12

**Outstanding Retail Structured Notes issued by Atlantic International Finance Limited  
(as at 31 Aug 2008) (Information extracted from SFC's website)**

Issuer	Issue	Date of Issue Prospectus	Issue Date (dd/mm/yy)	Maturity Date (dd/mm/yy)
<b>Atlantic International Finance Limited</b>	ProFund Notes Series 1 US Dollar Fixed Rate Principal Protected Fund Linked Notes due 2010 (Tranche A Notes)	03-Jul-06	17-Aug-06	16-Jul-10
Atlantic International Finance Limited	ProFund Notes Series 1 US Dollar Zero Coupon Principal Protected Fund Linked Notes due 2010 (Tranche B Notes)	03-Jul-06	17-Aug-06	16-Jul-10
Atlantic International Finance Limited	ProFund Notes Series 2 US Dollar Fixed Rate Principal Protected FLN due 2012 (Tranche A)	22-Feb-07	03-Apr-07	02-Apr-12
Atlantic International Finance Limited	ProFund Notes Series 2 US Dollar Zero Coupon Principal Protected FLN due 2010 (Tranche B)	22-Feb-07	03-Apr-07	06-Apr-10

**Outstanding Retail Structured Notes issued by Pyxis Finance Limited (as at 31 Aug 2008)**  
**(Information extracted from SFC's website)**

Issuer	Issue	Date of Issue Prospectus	Issue Date (dd/mm/yy)	Maturity Date (dd/mm/yy)
Pyxis Finance Limited	· Equity Linked Notes Series 8	13-Jul-04	06-Aug-04	06-Aug-10
Pyxis Finance Limited	· Equity Linked Notes Series 9 (Tranche A US\$ + Tranche B HK\$)	04-Oct-04	27-Oct-04	27-Oct-08
Pyxis Finance Limited	· Equity Linked Notes Series 10 (Tranche A US\$ + Tranche B HK\$)	16-Nov-04	17-Dec-04	17-Dec-10
Pyxis Finance Limited	· Equity Linked Notes <b>Series 13</b> (HKD Non-Principal Guaranteed Equity-Linked Notes due 2010)	07-Jul-05	27-Jul-05	27-Apr-10
Pyxis Finance Limited	· Equity Linked Notes Series 13 (USD Non-Principal Guaranteed Equity-Linked Notes due 2010)	07-Jul-05	27-Jul-05	27-Apr-10
Pyxis Finance Limited	· Equity Linked Notes <b>Series 14</b> (HKD Non-Principal Guaranteed Equity-Linked Notes due 2010)	02-Aug-05	22-Aug-05	24-May-10
Pyxis Finance Limited	· Equity Linked Notes Series 14 (USD Non-Principal Guaranteed Equity-Linked Notes due 2010)	02-Aug-05	22-Aug-05	24-May-10
Pyxis Finance Limited	· Equity Linked Notes Series 19 (Tranche B)	04-Dec-06	04-Jan-07	05-Jan-09
Pyxis Finance Limited	· HKD Equity Linked Notes Series 20 (Tranche A)	22-Jan-07	26-Feb-07	28-Feb-11
Pyxis Finance Limited	· USD Equity Linked Notes Series 20 (Tranche B)	22-Jan-07	26-Feb-07	28-Feb-11
Pyxis Finance Limited	· HKD Equity Linked Notes due 2009 Series 21 (Tranche A)	24-Apr-07	28-May-07	30-Nov-09
Pyxis Finance Limited	· USD Equity Linked Notes due 2009 Series 21 (Tranche B)	24-Apr-07	28-May-07	30-Nov-09

## 回應葉劉淑儀議員的提問

### 背景資料

雷曼破產事件涉及兩類非上市零售結構性票據：

- (1) 由第三者發行但以雷曼為參考機構的信貸掛鉤票據（即雷曼申請破產會構成信貸事件，導致票據被提早贖回）；及
- (2) 由雷曼兄弟集團安排，並由雷曼擔任掉期對手／掉期擔保人的信貸掛鉤（迷你債券）、股票掛鉤及基金掛鉤票據（即雷曼申請破產會導致掉期安排被提早終止，令迷你債券無法履行派息責任，以至要提早贖回）。

### 與雷曼有關的非上市零售結構性票據的已公布資料

證監會首先於 2008 年 9 月 23 日的新聞稿公布上述未到期票據的價值。

證監會應立法會議員的要求，於 2008 年 10 月 14 日在〈學·投資〉網站登載更多有關非上市零售結構性產品的資料，概述產品類別、相關資產、發行總額或未到期票據的金額，以及最終交易對手（如適用）。有關名單載於此網頁：

[http://www.invested.hk/invested/en/html/section/products/structured/unlist\\_cls.html](http://www.invested.hk/invested/en/html/section/products/structured/unlist_cls.html)  
（也節錄於附件一，以便參閱）

為協助投資者了解最新情況，證監會將不時更新有關資料。

然而，證監會所提供的資料並不包括以私人配售方式出售，或未獲證監會認可相關文件的結構性產品。

每一系列的票據的估值資料需直接由分銷商提供，而政府已宣布會委任一名獨立核數師以審核有關程序。

### 附加資料

就作為迷你債券/股票或基金掛鉤票據的分銷商而言，於 2008 年 9 月 22 日，客戶持有未到期票據的面額為：

	<u>未到期票據的面額</u>	<u>客戶數目</u>
迷你債券 (Pacific International Finance Limited)	港幣 1.105 億	361
基金掛鉤票據 (Atlantic International Finance Limited)	港幣 91,000	2
股票掛鉤票據 (Pyxis Finance Limited)	港幣 68,000	1



## 投訴及已採取的行動

證監會正按照投訴處理程序，盡快處理所有投訴，包括審慎地評估每宗投訴，及在有需要時採取適當的行動。此外，證監會已向所有投訴人作出初步回覆，說明證監會已收到並正在處理其投訴，或（如投訴對象為銀行）已將投訴轉介至金管局。截至 10 月 17 日止，證監會共收到 3,730 宗投訴。

為上述事項或其他事宜所採取的一切行動，必須遵照香港法例的規定。根據《證券及期貨條例》的現行條文，如發現中介人向投資者銷售上述及其他產品時違反法例或相關的守則或指引，可向此等中介人作出紀律處分。

由於有證監會持牌人被指以不當手法進行銷售，證監會已展開全面的調查。如 2008 年 9 月 24 日的公布所述，三家參與分銷迷你債券的經紀行涉嫌以不當手法進行銷售，證監會已就有關指控展開正式的調查。

2008 年 10 月 17 日，金管局將首批涉及不當銷售雷曼兄弟結構性產品的 24 宗個案轉介予證監會。

證券及期貨事務監察委員會  
2008 年 10 月

## **Response to Questions raised by the Hon Regina Ip**

### Background

There are two types of unlisted retail structured notes relevant to the Lehman bankruptcy:-

(1) Credit-linked notes issued by third parties which reference Lehman (i.e. the bankruptcy filing of Lehman constitutes a credit event leading to early redemption of the notes); and

(2) Credit-linked (Minibonds), equity-linked and fund-linked notes arranged by the Lehman Brothers Group, and where Lehman is the swap counterparty/guarantor (i.e. the bankruptcy filing of Lehman triggering an early termination of the swap arrangements, resulting in the Minibonds defaulting in interest payments, thus leading to early termination of the Minibonds.

### Published details of unlisted retail structured notes related to Lehman

The SFC first made public the outstanding value of the above notes in a press release dated 23 September 2008.

In response to the request of legislators, the SFC on 14 October 2008 posted further information on unlisted retail structured products on InvestEd, setting out a brief description of the product type, the underlying assets, the total issue size or outstanding amount, and (where applicable) the ultimate counterparty. The link to the list is:

[http://www.invested.hk/invested/en/html/section/products/structured/unlist\\_cls.html](http://www.invested.hk/invested/en/html/section/products/structured/unlist_cls.html)  
(Also extracted at Annex 1 for ease of reference)

The SFC will from time to time update the information with a view to assisting investors in terms of transparency.

Structured products sold through private placement, or those for which documents have not been authorised by the SFC are, however, not included.

Information on the valuation of each series of notes will need to be provided directly by the distributors and we note the announcement of a Government initiative to appoint an external auditor to verify this process.

### Additional information

As far as brokers that had acted as the distribution agents for Lehman minibonds / equity or fund linked notes are concerned, the outstanding positions held by their clients as at 22 September 2008 are:

	<u>Outstanding positions stated at nominal value</u>	<u>No. of clients</u>
Minibonds (Pacific International Finance Limited)	HK\$110.5 million	361
Fund linked notes (Atlantic International Finance Limited)	HK\$91,000	2
Equity linked notes (Pyxis Finance Limited)	HK\$ 68,000	1

#### Complaints and actions taken

The SFC is handling the complaints as quickly as possible in accordance with its complaints handling procedure. It carefully assesses every complaint and takes appropriate action where necessary. All complainants have been given an initial response to assure them their complaints have been received and are being looked at or, for complaints against banks, have been referred to HKMA. As of [17] October, the SFC received 3,730 complaints.

All action taken in this and other respects must be in accordance with Hong Kong law. There are existing provisions within the SFO which permit disciplinary action to be taken against intermediaries who have been found to have violated the law or relevant codes or guidelines in the sale of these and other products to investors.

The SFC is conducting a full investigation into allegations of mis-selling by SFC licensees. As announced on 24 September 2008, the SFC has commenced formal investigations into allegations of mis-selling by the 3 brokers involved in distributing Minibonds.

On 17 October 2008, the HKMA referred to the SFC the first batch of 24 cases relating to mis-selling of structured products relating to Lehman Brothers.



## 結構性產品 - 非上市零售結構性產品一覽表概覽

為協助投資者認識在香港發行的非上市零售結構性產品，證監會擬備了一份有關這些產品的簡明一覽表。

每類結構性產品的風險及回報狀況都各有不同，視乎相關資產及產品特點而定。

一覽表列明每項產品的最終交易對手。無論產品有何特點及抵押品（如有的話），倘若最終交易對手無力償債，產品回報都可能受到不利影響，而你或會損失大部分或全部投資金額。

一覽表只包含獲證監會認可發出銷售文件及推廣材料的零售結構性產品，並不包括以私人配售形式發售或銷售文件未獲證監會認可的結構性產品。

請登入以下連結參閱一覽表：

- 股票掛鈎存款（附件一A）；
- 股票掛鈎投資（附件一B）；及
- 結構性票據（附件一C）



## **Structured Products - Unlisted Retail Structured Product List**

To assist investors with their understanding of unlisted retail structured products issued in Hong Kong, we have prepared a simple summary list of these products.

Depending on the underlying asset and the features, each type of structured products will have a different risk and return profile.

The list sets out who the ultimate counterparty is in each case. Regardless of the features and collateral (if any) relating to a product, if the ultimate counterparty becomes insolvent, the return under the product may be adversely affected and you may lose a large part or all of your investment.

The list only includes retail structured products for which offer documents and marketing materials have been authorised for issue by the SFC. Structured products sold through private placement, or those for which documents have not been authorised by the SFC, are not included in the list.

Click the links below to read the list:

- Equity-linked deposits (Annex 1A);
- Equity-linked investments (Annex 1B); and
- Structured notes (Annex 1C)

**List of Equity-Linked Deposits, the offering documents of which are authorised by the SFC under Section 105 of the Securities & Futures Ordinance as at 30 September 2008**

*The information below is compiled based on data provided by the issuing banks and is for your information only. SFC has not independently verified such information. Investors should check with the issuing banks and/or offering documents before making any decisions.*

	Issuer / 發行人	Product / 產品
1	Bank of China (Hong Kong) Limited 中國銀行(香港)有限公司	(BOC) Equity Daily Range Accrual Structured Deposit 股票每日計息結構性存款 (BOC) Equity-Linked Deposit (Call Option) 股權寶 (認購期權) (BOC) Equity-Linked Deposit (Put Option) 股權寶 (認沽期權)
2	Bank of Communications Co., Limited 交通銀行股份有限公司	(Bank of Communications) Equity Linked Deposits 股票掛鈎投資存款
3	Bank of East Asia, Limited (The) 東亞銀行有限公司	(BEA) Basket Equity Linked Deposit - Callable Range Accrual Series 籃子股票掛鈎存款 - 可贖回按日計息系列 (BEA) Basket Equity Linked Deposit - Fixed Coupon Range Accrual Series 籃子股票掛鈎存款 - 定息按日計息系列 (BEA) Basket Equity Linked Deposit - Fixed Coupon Series 籃子股票掛鈎存款 - 定息系列 (BEA) Basket Equity Linked Deposit - Kick-in Callable Fixed Coupon Range Accrual Series 籃子股票掛鈎存款 - 觸及可贖回定息按日計息系列 (BEA) Basket Equity Linked Deposit - Kick-in Callable Fixed Coupon Series 籃子股票掛鈎存款 - 觸及可贖回定息系列 (BEA) Basket Equity Linked Deposit - Potential Booster Coupon Series 籃子股票掛鈎存款 - 疊疊升潛在紅利系列 (BEA) Basket Equity Linked Deposit - Target Coupon Potential Bonus Series 籃子股票掛鈎存款 - 目標票息潛在紅利系列 (BEA) Capital Guaranteed Potential Booster Equity Linked Deposit - Series 2 保本潛在疊疊升股票掛鈎存款 - 系列 2 (BEA) Capital Guaranteed Target Redemption Equity Linked Deposit - Series 1 保本目標回報股票掛鈎存款 - 系列 1 (BEA) Equity Linked Deposit - Discount Share Accumulation Series 股票掛鈎存款 - 折讓股票累積系列 (BEA) Equity Linked Deposit - Multiple-Up Coupon Series 股票掛鈎存款 - 倍倍增票息系列 (BEA) Equity Linked Deposit 股票掛鈎存款
4	Chiyu Banking Corporation Limited 集友銀行有限公司	(Chiyu) Equity Linked Deposit - Call Option 股權寶 (認購期權) (Chiyu) Equity Linked Deposit (Put Option) 股權寶 (認沽期權)
5	CITIC Ka Wah Bank Limited 中信嘉華銀行有限公司	(CITIC Ka Wah) Equity-linked Deposit (中信嘉華) 高息股票聯繫存款
6	Dah Sing Bank, Limited 大新銀行有限公司	(Dah Sing) Equity Linked Deposit 大新股票聯繫投資存款 Dah Sing Structured Deposits - Hong Kong Equities Basket "Series 1" 大新結構性存款 - 香港一籃子股票"系列一"
7	DBS Bank (Hong Kong) Limited 星展銀行(香港)有限公司	(DBS HK) SID - Double Chance Equity Basket Daily Accrual Investment Deposit - Series 1 結構性投資存款雙息報喜 - 按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列1 (DBS HK) SID - Double Chance Equity Basket Daily Accrual Investment Deposit - Series 2 結構性投資存款 - 「雙息報喜」按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列2 (DBS HK) SID - Double Chance Equity Basket Daily Accrual Investment Deposit - Series 3 結構性投資存款 - 「雙息報喜」按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列3 (DBS HK) SID - Double Chance Equity Basket Daily Accrual Investment Deposit - Series 4 結構性投資存款 - 「雙息報喜」按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列4 (DBS HK) SID - Double Chance Equity Basket Daily Accrual Investment Deposit - Series 5 結構性投資存款 - 「雙息報喜」按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列5 (DBS HK) SID - Equity Basket Daily Accrual Investment Deposit - Series 15 結構性投資存款 - 按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列15 (DBS HK) SID - Equity Basket Daily Accrual Investment Deposit - Series 16 結構性投資存款 - 按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列16 (DBS HK) SID - Equity Basket Daily Accrual Investment Deposit - Series 17 結構性投資存款 - 按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列17 (DBS HK) SID - Equity Basket Daily Accrual Investment Deposit - Series 20 結構性投資存款 - 按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列20 (DBS HK) SID - Equity Basket Daily Accrual Investment Deposit - Series 21 結構性投資存款 - 按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列21 (DBS HK) SID - Equity Basket Daily Accrual Investment Deposit - Series 22 結構性投資存款 - 按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列22 (DBS HK) SID - Equity Basket Daily Accrual Investment Deposit - Series 24 結構性投資存款 - 按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列24 (DBS HK) SID - Equity Basket Daily Accrual Investment Deposit - Series 26 結構性投資存款 - 按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列26 (DBS HK) SID - Equity Basket Daily Accrual Investment Deposit - Series 27 結構性投資存款 - 按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列27 (DBS HK) SID - Equity Basket Daily Accrual Investment Deposit - Series 28 結構性投資存款 - 按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列28 (DBS HK) SID - Equity Basket Daily Accrual Investment Deposit - Series 29 結構性投資存款 - 按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列29 (DBS HK) SID - Equity Basket Daily Accrual Investment Deposit - Series 30 結構性投資存款 - 按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列30 (DBS HK) SID - Equity Basket Daily Accrual Investment Deposit - Series 31 結構性投資存款 - 按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列31 (DBS HK) SID - Equity Basket Daily Accrual Investment Deposit - Series 32 結構性投資存款 - 按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列32 (DBS HK) SID - Equity Basket Daily Accrual Investment Deposit - Series 33 結構性投資存款 - 按日計息可贖回 - 籃子股票掛鈎投資存款 - 系列33



		(DBS HK) SID - Up & Out Equity Linked Deposit XI 結構性投資存款 - 到價提款股票掛鈎定期存款 XI (DBS HK) SID - Up & Out Equity Linked Deposit XII 結構性投資存款 - 到價提款股票掛鈎定期存款 XII (DBS HK) SID - Up & Out Equity Linked Deposit XIII 結構性投資存款 - 到價提款股票掛鈎定期存款 XIII (DBS HK) SID - Up & Out Equity Linked Deposit 結構性投資存款 - 到價提款股票掛鈎定期存款 DBS Bank (HK) Equity Linked Contract 股票掛鈎定期合約 DBS Bank (HK) Equity Linked Deposit 股票掛鈎定期存款
8	Fubon Bank (Hong Kong) Limited 富邦銀行(香港)有限公司	(Fubon) Equity-Linked Deposit 股票掛鈎存款
9	Hang Seng Bank, Limited 恒生銀行有限公司	Hang Seng Equity Linked Deposit - Basket Stock High-Low Return 恒生股票掛鈎存款-籃子股票高低派息 Hang Seng Equity Linked Deposit - Basket Stocks Daily Accrual 恒生股票掛鈎存款-籃子股票每日計息 Structured Index-Linked Deposit 恒生結構式與指數走勢掛鈎存款
10	Hongkong & Shanghai Banking Corporation Limited (The) 香港上海匯豐銀行有限公司	(HSBC) SID - Capital Protected Investment Deposit - Single Stock II (HKD) 保本投資存款 - 單一股票 II (港幣) (HSBC) SID - Capital Protected Investment Deposit - Single Stock II (USD) 保本投資存款 - 單一股票 II (美元)
11	Industrial and Commercial Bank of China (Asia) Limited 中國工商銀行(亞洲)有限公司	(ICBC Asia) Equity Linked Deposit 股票掛鈎定期存款
12	Mevas Bank Limited 豐明銀行有限公司	MEVAS Structured Deposits - Hong Kong Equities Basket "Series 1" 豐明結構性存款 - 香港一籃子股票"系列一"
13	Nanyang Commercial Bank, Limited 南洋商業銀行有限公司	(Nanyang) Equity Linked Deposit - Put Option 股權寶 (認沽期權) (Nanyang) Equity Linked Deposit - Call Option 股權寶 (認購期權)
14	Shanghai Commercial Bank Limited 上海商業銀行有限公司	(Shanghai Commercial Bank) Equity Linked Deposit 上海商業銀行股票掛鈎存款
15	Standard Chartered Bank (Hong Kong) Limited 渣打銀行(香港)有限公司	(Standard Chartered) Equity Linked Deposit 渣打股票掛鈎存款 (Standard Chartered) Equity-Linked Accounts 股票掛鈎戶口
16	Wing Hang Bank, Limited 永亨銀行有限公司	(Wing Hang) Equity Linked Deposit 智特息股票掛鈎存款
17	Wing Lung Bank Limited 永隆銀行有限公司	(Wing Lung) Equity-Linked Deposit 股票聯繫存款
The total outstanding contract amount is HKD7.25 billion as at 30 September 2008.		



## List of ELI Issuers as at 30 September 2008

*The information below is compiled based on data provided by ELI issuers and is for your information only. SFC has not independently verified such information. Investors should check with their distributors and/or the offer documents before making any decision.*

	Issuer / 發行人	Product / 產品	Ultimate counterparty / 最終對手
1	Bank of China (Hong Kong) Limited 中國銀行(香港)	Basket Callable ELIs 一籃子可終止股票掛鈎投資	Bank of China (Hong Kong) Limited 中國銀行(香港)
2	Barclays Bank PLC 巴克萊銀行	Barclays Callable ELIs 巴克萊可贖回ELIs	Barclays Bank PLC 巴克萊銀行
3	BNP Paribas Hong Kong Branch 法國巴黎銀行香港分行	Daily or Periodic Callable ELI Contracts linked to a Basket of Securities 法巴ELI合約 與一籃子證券掛鈎的每日或定期可贖回ELI合約	BNP Paribas 法國巴黎銀行
4	Deutsche Bank AG 德意志銀行	Deutsche Bank Dynamic Income ELIs 德銀【有昇有息】股票掛鈎投資	Deutsche Bank AG 德意志銀行
5	Hang Seng Bank Limited 恒生銀行	Hang Seng Bull ELIs 恒生看漲式股票掛鈎投資 Hang Seng Basket Stock ELIs 恒生一籃子股票掛鈎投資 Hang Seng Single Stock ELIs 恒生單一股票掛鈎投資	Hang Seng Bank Limited 恒生銀行
6	Hongkong and Shanghai Banking Corporation Limited, The 匯豐銀行	Bull ELIs linked to Single Security 與單一證券掛鈎的看好股票掛鈎投資 Daily Cash Dividend Single Security ELIs 每日現金紅利單一證券可贖回股票掛鈎投資 Daily Cash Dividend Callable ELIs linked to a Basket of Securities 與一籃子證券掛鈎的每日現金紅利可贖回股票掛鈎投資	Hongkong and Shanghai Banking Corporation Limited, The 匯豐銀行
7	KBC Investments Cayman Islands Limited	KBC Single Underlying ELIs 比聯單一證券ELIs KBC Basket ELIs 比聯一籃子ELIs	KBC Bank N.V. 比聯銀行
8	Macquarie Structured Products Asia Limited	Macquarie Bull ELI 麥格理「看漲」ELI Macquarie Bear ELIs 麥格理「看跌」ELI Macquarie Range ELI 麥格理「勒東式」ELI Macquarie KODA ELI 麥格理「取消折讓累積」ELI Macquarie Callable ELI 麥格理「可贖回」ELI	Macquarie Bank Limited 麥格理銀行

9	Société Générale 法興	Income Power ELI Contracts 賞息ELI合約	Société Générale 法興
		Income Power Security Basket ELI Contracts 賞息證券籃子ELI合約	
		CLICKO ELIs Contracts 點擊ELI合約	
10	The Royal Bank of Scotland plc 蘇格蘭皇家銀行	RBS Single Stock Callable ELSIP RBS單一股票可贖回ELSIP	The Royal Bank of Scotland plc 蘇格蘭皇家銀行
		RBS Basket Stock Callable ELSIP RBS一籃子股票可贖回ELSIP	
		RBS Bull ELSIP RBS看漲ELSIP	
11	UBS AG 瑞士銀行	UBS Variable Expiry Rate Aggregate ELIs linked to a Single Share 與單一股份掛鈎的UBS Variable Expiry Rate Aggregate Equity Linked Investments	UBS AG 瑞士銀行
		UBS Variable Expiry Rate Aggregate ELIs linked to a Basket of Shares 與一籃子股份掛鈎的UBS Variable Expiry Rate Aggregate Equity Linked Investments	

Total issue size of approximately 36,000 series as at 31 August 2008: HKD484,500,209,451.00

Estimate Outstanding Notional: HKD40 billion

List of outstanding retail structured notes as at 30 September 2008

The information below is compiled based on data provided by retail structured note issuers and is for your information only. SFC has not independently verified such information. Investors should check with their distributors and/or the offer documents before making any decision.

Ref.	Issuer (please click <a href="#">here</a> to see a list of underlying assets of each series)	發行人	Issue	票據中文名稱	Ultimate counterparty (for ease of identification only)	最終對手 (僅供識別)	Type of Issue (發行類別) (C/E/F/H/I/Cmd)	Date of Issue Prospectus (發行章程日期)	Maturity Date (dd/mm/yy) 到期日 (日/月/年)
1	ABN AMRO Bank N.V.	荷蘭銀行	"Locked Coupon" Capital Protected Notes	保本票據系列1	ABN AMRO	荷蘭銀行	E	01-Sep-04	21-Oct-10
2	ABN AMRO Bank N.V.	荷蘭銀行	"Opus" Capital Protected Notes	保本票據系列2	ABN AMRO	荷蘭銀行	E	02-Mar-05	06-Apr-09
3	Allegro Investment Corporation S.A.	N/A	HK\$ Auto-Call Snowball Notes	港元自動贖回雪球票據	Citigroup Global Markets Hldgs Inc.	花旗環球金融有限公司	E	23-Jul-04	20-Aug-09
4	Allegro Investment Corporation S.A.	N/A	Global Champions Locked Return Notes	環球強者回報鎖定票據	Citigroup Global Markets Hldgs Inc.	花旗環球金融有限公司	E	21-Oct-04	30-Nov-09
5	Allegro Investment Corporation S.A.	N/A	China & Hong Kong Golden 8 Notes	中港8寶	Citigroup Inc.	花旗	E	07-Jan-05	18-Feb-11
6	Allegro Investment Corporation S.A.	N/A	"Lock-Swing" Series	起氣揚揚票據	Citigroup Inc.	花旗	E	09-Jan-06	17-Feb-10
7	Atlantic International Finance Limited	N/A	ProFund Notes Series 1	蜜源基本票據系列1	Lehman Brothers Holdings Inc.	雷曼	F	03-Jul-06	16-Jul-10
8	Atlantic International Finance Limited	N/A	ProFund Notes Series 2	神州基本票據系列2	Lehman Brothers Holdings Inc.	雷曼	F	22-Feb-07	02-Apr-12
9	BNP Paribas Retail Note Issuance Limited	N/A	Elite Note Series 1	精英系列1	BNP Paribas	法國巴黎銀行	C	05-Oct-05	07-May-11
10	BOCI Asia Limited	中銀國際亞洲有限公司	Flexibond Series No. 1	Flexibond 系列I	BOCI Asia Limited	中銀國際亞洲有限公司	H	30-Dec-03	29-Jan-09
11	BOCI Asia Limited	中銀國際亞洲有限公司	Flexibond Series No. II	Flexibond 系列II	BOCI Asia Limited	中銀國際亞洲有限公司	E	19-Mar-04	28-Oct-10
12	Calyon Investment Products Limited	東方匯理銀行	Calyon Fortune Notes series 1	東方匯理精彩票據系列一	CALYON	東方匯理銀行	E	15-Aug-05	08-Sep-10
13	Calyon Financial Products (Guernsey) Limited	N/A	Calyon Fortune Notes Series 6	東方匯理精彩票據系列6	CALYON	東方匯理銀行	I	10-Mar-06	24-Apr-09
14	Calyon Financial Products (Guernsey) Limited	N/A	Calyon Fortune Notes Series 9 & 10	東方匯理精彩票據系列9及10	CALYON	東方匯理銀行	I	26-Jun-06	27-Jan-09
15	Calyon Financial Products (Guernsey) Limited	N/A	Calyon Income Bonds Series 1	東方匯理精彩息債券系列1	CALYON	東方匯理銀行	C	02-Apr-07	03-May-10
16	Calyon Financial Products (Guernsey) Limited	N/A	Calyon Fortune Notes Series 22	東方匯理精彩票據系列22	CALYON	東方匯理銀行	E	21-Jan-08	16-Feb-09
17	Calyon Financial Products (Guernsey) Limited	N/A	Calyon Fortune Notes Series 23	東方匯理精彩票據系列23	CALYON	東方匯理銀行	E	21-Jan-08	16-Feb-09
18	Cheung Kong Bond Finance Limited	N/A	Series No. CKH0502	系列編號CKH0502	Cheung Kong (Holdings) Limited	長江實業(集團)有限公司	E	02-Feb-04	24-Feb-09
19	Cheung Kong Bond Finance Limited	N/A	Series No. CKH0101	系列編號CKH0101	Cheung Kong (Holdings) Limited	長江實業(集團)有限公司	E	12-Oct-07	05-Nov-08
20	Cheung Kong Bond Finance Limited	N/A	Series No. CKH0102	系列編號CKH0102	Cheung Kong (Holdings) Limited	長江實業(集團)有限公司	E	12-Oct-07	05-Nov-08
21	Citrine Global Finance Limited	晶盈環球金融有限公司	Citrine Notes - Equity Linked Series 7	晶盈票據 - 股票掛鈎系列7	Merrill Lynch & Co, Inc.	美林	E	11-Jan-08	13-Feb-09
22	Citrine Global Finance Limited	晶盈環球金融有限公司	Citrine Notes - Equity Linked Series 8	晶盈票據 - 股票掛鈎系列8	Merrill Lynch & Co, Inc.	美林	E	18-Mar-08	27-Oct-09
23	Citrine Global Finance Limited	晶盈環球金融有限公司	Citrine Notes - Equity Linked Series 8	晶盈票據 - 股票掛鈎系列8	Merrill Lynch & Co, Inc.	美林	E	23-May-08	25-Jan-10
24	Citrine Global Finance Limited	晶盈環球金融有限公司	Citrine Notes - Equity Linked Series 9	晶盈票據 - 股票掛鈎系列9	Merrill Lynch & Co, Inc.	美林	E	23-May-08	24-Dec-09
25	Citrine Global Finance Limited	晶盈環球金融有限公司	Citrine Notes - Equity Linked Series 9	晶盈票據 - 股票掛鈎系列9	Merrill Lynch & Co, Inc.	美林	E	21-Jul-08	24-Mar-10
26	Citrine Global Finance Limited	晶盈環球金融有限公司	Citrine Notes - Equity Linked Series 10	晶盈票據 - 股票掛鈎系列10	Merrill Lynch & Co, Inc.	美林	E	21-Jul-08	19-Aug-10
27	Constellation Investment Limited	N/A	Structured Retail Notes Series 1	結構性零售債券系列1	DBS Bank Ltd.	星展銀行	C	22-Sep-03	09-Oct-08
28	Constellation Investment Limited	N/A	Structured Retail Notes Series 2	結構性零售債券系列2	DBS Bank Ltd.	星展銀行	C	05-Jan-04	26-Nov-09
29	Constellation Investment Limited	N/A	Structured Retail Notes Series 3 & 4	結構性零售債券系列3及4	DBS Bank Ltd.	星展銀行	C	02-Feb-04	20-Feb-09
30	Constellation Investment Limited	N/A	Structured Retail Notes Series 6 & 7	結構性零售債券系列6及7	DBS Bank Ltd.	星展銀行	C	19-Jul-04	05-Aug-09
31	Constellation Investment Limited	N/A	Structured Retail Notes Series 8 & 9	結構性零售債券系列8及9	DBS Bank Ltd.	星展銀行	C	08-Nov-04	26-Nov-09
32	Constellation Investment Limited	N/A	Structured Retail Notes Series 10 & 11	結構性零售債券系列10及11	DBS Bank Ltd.	星展銀行	C	10-Jan-05	27-Oct-08
33	Constellation Investment Limited	N/A	Structured Retail Notes Series 12 & 13	結構性零售債券系列12及13	DBS Bank Ltd.	星展銀行	C	23-Feb-05	21-Mar-10
34	Constellation Investment Limited	N/A	Structured Retail Notes Series 14 - 17	結構性零售債券系列14, 15, 16 及17	DBS Bank Ltd.	星展銀行	C	09-Jun-05	30-Jun-10
35	Constellation Investment Limited	N/A	Structured Retail Notes Series 18 - 21	結構性零售債券系列18-21	DBS Bank Ltd.	星展銀行	C	23-Aug-05	16-Sep-10
36	Constellation Investment Limited	N/A	Structured Retail Notes Series 22 - 25	結構性零售債券系列22-25	DBS Bank Ltd.	星展銀行	C	03-Oct-05	28-Oct-10
37	Constellation Investment Limited	N/A	Structured Retail Notes Series 26 - 29	結構性零售債券系列26 - 29	DBS Bank Ltd.	星展銀行	C	23-Nov-05	22-Dec-10
38	Constellation Investment Limited	N/A	Structured Retail Notes Series 26 - 29	結構性零售債券系列26 - 29	DBS Bank Ltd.	星展銀行	C	23-Nov-05	22-Dec-08
39	Constellation Investment Limited	N/A	Structured Retail Notes Series 30 - 33	結構性零售債券系列30 - 33	DBS Bank Ltd.	星展銀行	C	09-Jan-06	08-Feb-11
40	Constellation Investment Limited	N/A	Structured Retail Notes Series 34 - 37	結構性零售債券系列34 - 37	DBS Bank Ltd.	星展銀行	C	22-Feb-06	28-Mar-11
41	Constellation Investment Limited	N/A	Structured Retail Notes Series 34 - 37	結構性零售債券系列34 - 37	DBS Bank Ltd.	星展銀行	C	22-Feb-06	28-Mar-09
42	Constellation Investment Limited	N/A	Structured Retail Notes Series 39-42	結構性零售債券系列39-42	DBS Bank Ltd.	星展銀行	C	20-Apr-06	26-May-11
43	Constellation Investment Limited	N/A	Structured Retail Notes Series 39-42	結構性零售債券系列39-42	DBS Bank Ltd.	星展銀行	C	20-Apr-06	26-May-09
44	Constellation Investment Limited	N/A	Structured Retail Notes Series 43-46	結構性零售債券系列43 - 46	DBS Bank Ltd.	星展銀行	C	29-Jun-06	28-Dec-11
45	Constellation Investment Limited	N/A	Structured Retail Notes Series 43-46	結構性零售債券系列43 - 46	DBS Bank Ltd.	星展銀行	C	29-Jun-06	28-Dec-09
46	Constellation Investment Limited	N/A	Structured Retail Notes Series 47-50	結構性零售債券系列47 - 50	DBS Bank Ltd.	星展銀行	C	23-Aug-06	28-Mar-12

List of outstanding retail structured notes as at 30 September 2008

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Ref.	Issuer (please click <a href="#">here</a> to see a list of underlying assets of each series)	發行人	Issue	票據中文名稱	Ultimate counterparty (for ease of identification only)	最終對手 (僅供識別)	Type of Issue (發行類別) (C/E/F/H/I/Cmd)*	Date of Issue Prospectus (發行章程日期)	Maturity Date (到期日) (日/月/年)
41	Constellation Investment Limited	N/A	Structured Retail Notes Series 47-50	結構性零售債券系列47 - 50	DBS Bank Ltd.	星展銀行	E	11-Oct-06	28-Mar-10
42	Constellation Investment Limited	N/A	Structured Retail Notes Series 51-54	結構性零售債券系列51 - 54	DBS Bank Ltd.	星展銀行	C	23-Oct-06	10-Nov-09
43	Constellation Investment Limited	N/A	Structured Retail Notes Series 55-58	結構性零售債券系列55 - 58	DBS Bank Ltd.	星展銀行	C	30-Nov-06	22-May-13
44	Constellation Investment Limited	N/A	Structured Retail Notes Series 59-62	結構性零售債券系列59 - 62	DBS Bank Ltd.	星展銀行	C		22-May-11
45	Constellation Investment Limited	N/A	Structured Retail Notes Series 63-66	結構性零售債券系列63 - 66	DBS Bank Ltd.	星展銀行	C	08-Jan-07	10-Jan-13
46	Constellation Investment Limited	N/A	Structured Retail Notes Series 67-70	結構性零售債券系列67 - 70	DBS Bank Ltd.	星展銀行	C	08-Feb-07	10-Jul-11
47	Constellation Investment Limited	N/A	Structured Retail Notes Series 71-74	結構性零售債券系列71 - 74	DBS Bank Ltd.	星展銀行	C	18-Apr-07	08-Feb-14
48	Constellation Investment Limited	N/A	Structured Retail Notes Series 75-78	結構性零售債券系列75 - 78	DBS Bank Ltd.	星展銀行	C	18-Apr-07	08-Feb-11
49	Constellation Investment Limited	N/A	Structured Retail Notes Series 79-82	結構性零售債券系列79 - 82	DBS Bank Ltd.	星展銀行	C	08-Feb-07	22-Mar-14
50	Constellation Investment Limited	N/A	Structured Retail Notes Series 83-86	結構性零售債券系列83 - 86	DBS Bank Ltd.	星展銀行	C		22-Mar-12
51	Constellation Investment Limited	N/A	Structured Retail Notes Series 87-90	結構性零售債券系列87 - 90	DBS Bank Ltd.	星展銀行	C	18-Jun-07	23-May-14
52	Constellation Investment Limited	N/A	Structured Retail Notes Series 91-94	結構性零售債券系列91 - 94	DBS Bank Ltd.	星展銀行	C	18-Jun-07	23-May-12
53	Constellation Investment Limited	N/A	Structured Retail Notes Series 95-98	結構性零售債券系列95 - 98	DBS Bank Ltd.	星展銀行	C	18-Jun-07	23-Jul-14
54	Constellation Investment Limited	N/A	Structured Retail Notes Series 99-102	結構性零售債券系列99 - 102	DBS Bank Ltd.	星展銀行	C	18-Jun-07	23-Jul-12
55	Constellation Investment Limited	N/A	Structured Retail Notes Series 103-106	結構性零售債券系列103 - 106	DBS Bank Ltd.	星展銀行	C	01-Aug-07	05-Sep-14
56	Constellation Investment Limited	N/A	Structured Retail Notes Series 107-110	結構性零售債券系列107 - 110	DBS Bank Ltd.	星展銀行	C	01-Aug-07	05-Sep-12
57	Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.	N/A	Series No. 2	系列編號2	Credit Suisse First Boston (Int'l) Hldgs AG	瑞信	I	03-Sep-04	28-Mar-11
58	Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.	N/A	Series No. 3	系列編號3	Credit Suisse First Boston (Int'l) Hldgs AG	瑞信	E	22-Nov-04	18-Jun-10
59	Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.	N/A	Series No. 5	系列編號5	Credit Suisse First Boston (Int'l) Hldgs AG	瑞信	H	01-Mar-05	30-Dec-10
60	Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.	N/A	Series No. 29	系列編號29A組及29B組	Credit Suisse First Boston (Int'l) Hldgs AG	瑞信	H	09-Jun-05	12-Apr-11
61	Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.	N/A	Series No. 30	系列編號30A組及30B組	Credit Suisse First Boston (Int'l) Hldgs AG	瑞信	H	09-Jun-05	12-Apr-11
62	Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.	N/A	Series No. 36	系列編號36	Credit Suisse First Boston (Int'l) Hldgs AG	瑞信	H	06-Aug-05	08-Mar-10
63	Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.	N/A	Series No. 38	系列編號38	Credit Suisse First Boston (Int'l) Hldgs AG	瑞信	E	26-Sep-05	04-Oct-10
64	Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.	N/A	Series No. 42	系列編號42	Credit Suisse First Boston (Int'l) Hldgs AG	瑞信	E	14-Nov-05	19-Nov-10
65	Credit Suisse Investment Products (Asia Pacific) Limited (formerly Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.)	N/A	Series 1 & 2	第一系列及第二系列	Credit Suisse (Int'l) Hldg AG	瑞信	C	27-Feb-06	10-Oct-11
66	Credit Suisse Investment Products (Asia Pacific) Limited (formerly Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.)	N/A	Series 3	第三系列	Credit Suisse (Int'l) Hldg AG	瑞信	E	28-Feb-06	14-Apr-10
67	Credit Suisse Investment Products (Asia Pacific) Limited (formerly Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.)	N/A	Series 5	第五系列	Credit Suisse (Int'l) Hldg AG	瑞信	I	19-Apr-06	06-Jun-11
68	Credit Suisse Investment Products (Asia Pacific) Limited (formerly Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.)	N/A	Series 6 & 7	第六系列及第七系列	Credit Suisse (Int'l) Hldg AG	瑞信	C	27-Jun-06	06-Feb-12

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61	Credit Suisse Investment Products (Asia Pacific) Limited (formerly Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.)	N/A	Series 47	第47系列	Credit Suisse, London Branch	瑞信	I	26-Jun-06	03-Aug-10
62	Credit Suisse Investment Products (Asia Pacific) Limited (formerly Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.)	N/A	Series 55 & 56	第55系列	Credit Suisse, London Branch	瑞信	E	17-Sep-07	20-Oct-08
63	Credit Suisse Investment Products (Asia Pacific) Limited (formerly Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.)	N/A	Series 58 & 59	第58及59系列	Credit Suisse, London Branch	瑞信	E	05-Nov-07	10-Dec-08
64	Credit Suisse Investment Products (Asia Pacific) Limited (formerly Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.)	N/A	Series 64	第64系列	Credit Suisse, London Branch	瑞信	E	18-Feb-08	26-Mar-09
65	Credit Suisse Investment Products (Asia Pacific) Limited (formerly Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.)	N/A	Series 65	第65系列	Credit Suisse, London Branch	瑞信	E	18-Apr-08	18-May-09
66	Credit Suisse Investment Products (Asia Pacific) Limited (formerly Credit Suisse First Boston Investment Products (Asia Pacific) Ltd.)	N/A	Series 66	第66系列	Credit Suisse, London Branch	瑞信	E	10-Jun-08	22-Jul-09
67	Grand Dragon Limited	N/A	USD50,000,000 Secured Callable Principal Protected Notes	50,000,000美元有抵押可贖回保本票據	Standard Chartered Bank	渣打	C	02-Jun-04	25-Jun-14
68	Grand Dragon Limited	N/A	Series 2 - Fixed Rate Callable Credit-Linked Notes	系列2	Standard Chartered Bank	渣打	C	10-Feb-06	20-Mar-11
69	Hera Securities Limited	N/A	Series 1	系列一	JPMorgan	N/A	C	01-Nov-04	30-Nov-14
70	Hera Securities Limited	N/A	Series 2	系列二	JPMorgan	N/A	H	21-Feb-05	21-Mar-11
71	Hera Securities Limited	N/A	Series 3	系列三	JPMorgan	N/A	E	09-May-05	14-Dec-10
72	Investor Solutions Limited (for the issue of prospectus)	N/A	Efficient Asset Allocation Notes	擇佳寶冠軍票據	Deutsche Bank AG	德意志銀行	H	30-Sep-04	15-Nov-09
73	HSBC Structured Notes (Cayman) Limited	N/A	Series No. 4 - USD Callable Floored Inverse-Floater Credit Linked Notes	系列4 - 美元可贖回利率信貸掛鈎票據	The Hongkong & Shanghai Bank Corp. Ltd.	香港上海滙豐銀行	H	14-Sep-04	07-Oct-09
74	HSBC Structured Notes (Cayman) Limited	N/A	Series No. 12 - USD Callable Basket Credit Linked Notes	系列12 - 美元可贖回一籃子信貸掛鈎票據	The Hongkong & Shanghai Bank Corp. Ltd.	香港上海滙豐銀行	C	08-Apr-05	10-May-10
75	KBC Investments Cayman Islands Limited	N/A	KBC Amayllis Notes IX Series 43 & 44 Notes	比聯錦上添花票據 - IX 系列43及44	KBC Bank NV	比利時聯合銀行	E	17-Sep-07	13-Oct-08
76	KBC Investments Cayman Islands Limited	N/A	KBC Amayllis Notes X Series 45 & 46 Notes	比聯錦上添花票據 - X 系列45及46	KBC Bank NV	比利時聯合銀行	E	26-Nov-07	19-Dec-08
77	KBC Investments Cayman Islands Limited	N/A	KBC Amayllis Notes XI Series 47 & 48 Notes	比聯錦上添花票據 - XI 系列47及48	KBC Bank NV	比利時聯合銀行	E	27-Dec-07	29-Jan-09
78	KBC Investments Cayman Islands Limited	N/A	KBC Amayllis Notes XII Series 49 & 50 Notes	比聯錦上添花票據 - XII 系列49及50	KBC Bank NV	比利時聯合銀行	E	25-Feb-08	19-Mar-09
79	KBC Investments Cayman Islands Limited	N/A	KBC Amayllis Notes XIII Series 51 & 52 Notes	比聯錦上添花票據 - XIII 系列51及52	KBC Bank NV	比利時聯合銀行	E	19-Mar-08	16-Apr-09
80	Macquarie Structured Products Asia Limited	N/A	Macquarie Hong Kong and China Capital Guaranteed Notes	(指示性)麥格理豐點保本票據	Macquarie Bank Limited	麥格理	E	25-Oct-04	15-Oct-09
81	Morgan Stanley B.V. Morgan Stanley B.V.	N/A	Series 1 - Twin-Win Autocall Notes Series 1 - Twin-Win Autocall Notes	系列一 - 自動贖回雙贏票據 系列一 - 自動贖回雙贏票據	Morgan Stanley Morgan Stanley	摩根士丹利 摩根士丹利	F	25-Jun-08	18-Aug-09 16-Feb-10
82	Nuovo Cayman Limited	N/A	Nuovo Series 2 - Callable First-to-Default Credit Linked Notes	Nuovo系列2 - 可贖回首次違約基準之信用相聯債券	Societe Generale	法國興業	C	16-Feb-05	11-Mar-10
83	Nuovo Cayman Limited	N/A	Nuovo Series 3 - Fund Linked Notes	創富債券系列3 - 基金相聯債券	Societe Generale	法國興業	F	15-Jun-05	18-Jul-09
84	Nuovo Cayman Limited	N/A	Nuovo Series 4 & 5 - Principal Protected Commodity Linked Auto-Callable Notes	Nuovo系列4及5 - 保本商品掛鈎自動贖回票據	Societe Generale	法國興業	Cmd	05-Jul-06	14-Aug-09
85	Pacific International Finance Limited	N/A	Minibond Series 5	迷你債券系列五	Lehman Brothers Holdings Inc.	雷曼	C	16-Jun-03	02-Jul-10

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86	Pacific International Finance Limited	N/A	Minibond Series 6 - Minibonds with Credit-Linked Coupon	迷你債券系列六 - 保本迷你債券附信貸相聯息票	Lehman Brothers Holdings Inc.	雷曼	C	01-Sep-03	24-Mar-09
87	Pacific International Finance Limited	N/A	Minibond Series 7 - USD 4.20% Credit-Linked Notes	迷你債券系列七 - 4.20厘可贖回信貸相聯美元債券	Lehman Brothers Holdings Inc.	雷曼	C	15-Nov-03	03-Dec-08
88	Pacific International Finance Limited	N/A	Minibond Series 9 - Callable Credit-Linked Notes	迷你債券系列九 - 可贖回信貸相聯債券	Lehman Brothers Holdings Inc.	雷曼	C	05-Mar-04	25-Sep-09
89	Pacific International Finance Limited	N/A	Minibond Series 10 - Callable Credit-Linked Notes	迷你債券系列十 - 可贖回信貸相聯債券	Lehman Brothers Holdings Inc.	雷曼	C	03-May-04	28-Nov-09
90	Pacific International Finance Limited	N/A	Minibond Series 11 - (Tranche A + B Notes) Callable Credit-Linked Inverse Floating Rate Notes & (Tranche C + D Notes) Callable Credit-Linked Fixed Rate Notes	迷你債券系列十一 - (A組及B組債券) 可贖回信貸相聯反向浮息債券及(C組及D組債券) 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼	C	07-Jun-04	06-Jan-10
91	Pacific International Finance Limited	N/A	Minibond Series 12 - Callable Credit-Linked Notes	迷你債券系列十二 - 可贖回信貸相聯債券	Lehman Brothers Holdings Inc.	雷曼	C	06-Aug-04	08-Mar-10
92	Pacific International Finance Limited	N/A	Minibond Series 15 - Callable Credit-Linked Notes	迷你債券系列十五 - 可贖回信貸相聯債券	Lehman Brothers Holdings Inc.	雷曼	C	25-Nov-04	28-Jun-10
93	Pacific International Finance Limited	N/A	Minibond Series 16 - Callable Credit-Linked Notes	迷你債券系列十六 - 可贖回信貸相聯債券	Lehman Brothers Holdings Inc.	雷曼	C	31-Dec-04	07-Aug-10
94	Pacific International Finance Limited	N/A	Minibond Series 17 - Callable Credit-Linked Notes	迷你債券系列十七 - 可贖回信貸相聯債券	Lehman Brothers Holdings Inc.	雷曼	C	01-Feb-05	09-Sep-10
95	Pacific International Finance Limited	N/A	Minibond Series 18 - Callable Credit-Linked Notes	迷你債券系列十八 - 可贖回信貸相聯債券	Lehman Brothers Holdings Inc.	雷曼	C	07-Mar-05	06-Oct-10
96	Pacific International Finance Limited	N/A	Minibond Series 19 - Callable Credit-Linked Notes	迷你債券系列十九 - 可贖回信貸相聯債券	Lehman Brothers Holdings Inc.	雷曼	C	25-Apr-05	26-Nov-10
97	Pacific International Finance Limited	N/A	Minibond Series 20 - Fixed Rate / Floating Rate Callable Credit-Linked Notes	金聲迷你債券系列二十 - 可贖回信貸相聯定息 / 浮息債券	Lehman Brothers Holdings Inc.	雷曼	C	20-Jun-05	20-Jan-11
98	Pacific International Finance Limited	N/A	Minibond Series 21 - Fixed Rate Callable Credit-Linked Notes	金象獎迷你債券系列二十一 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼	C	17-Aug-05	15-Mar-11
99	Pacific International Finance Limited	N/A	Minibond Series 22 - Fixed Rate Callable Credit-Linked Notes	金龍迷你債券系列二十二 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼	C	20-Oct-05	25-May-11
100	Pacific International Finance Limited	N/A	Minibond Series 23 - Fixed Rate / Inverse Floating Rate Callable Credit-Linked Notes	高飛迷你債券系列二十三 - 可贖回信貸相聯定息 / 反向浮息債券	Lehman Brothers Holdings Inc.	雷曼	C	03-Jan-06	03-Aug-11
101	Pacific International Finance Limited	N/A	Minibond Series 25 - Fixed Rate / Inverse Floating Rate Callable Credit-Linked Notes	騰飛迷你債券系列二十五 - 可贖回信貸相聯定息 / 反向浮息債券	Lehman Brothers Holdings Inc.	雷曼	C	20-Mar-06	26-Oct-11
102	Pacific International Finance Limited	N/A	Minibond Series 26 - Fixed Rate Callable Credit-Linked Notes	金象獎II迷你債券系列二十六 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼	C	17-May-06	30-Dec-11
103	Pacific International Finance Limited	N/A	Minibond Series 27 - Fixed Rate Callable Credit-Linked Notes	佳釀迷你債券系列二十七 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼	C	07-Aug-06	15-Sep-09
	Pacific International Finance Limited	N/A	Minibond Series 27 - Fixed Rate Callable Credit-Linked Notes	佳釀迷你債券系列二十七 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼			15-Mar-12
104	Pacific International Finance Limited	N/A	Minibond Series 28 - Fixed Rate Callable Credit-Linked Notes	佳釀II迷你債券系列二十八 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼	C	18-Sep-06	27-Oct-09
	Pacific International Finance Limited	N/A	Minibond Series 28 - Fixed Rate Callable Credit-Linked Notes	佳釀II迷你債券系列二十八 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼			27-Apr-12
105	Pacific International Finance Limited	N/A	Minibond Series 29 - Fixed Rate Callable Credit-Linked Notes	駿驅迷你債券系列二十九 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼	C	13-Nov-06	21-Dec-09
	Pacific International Finance Limited	N/A	Minibond Series 29 - Fixed Rate Callable Credit-Linked Notes	駿驅迷你債券系列二十九 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼			21-May-12
106	Pacific International Finance Limited	N/A	Minibond Series 30 - Fixed Rate Callable Credit-Linked Notes	金醇迷你債券系列三十 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼	C	02-Jan-07	01-Feb-10
	Pacific International Finance Limited	N/A	Minibond Series 30 - Fixed Rate Callable Credit-Linked Notes	金醇迷你債券系列三十 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼			31-Jul-12
107	Pacific International Finance Limited	N/A	Minibond Series 31 - Fixed Rate Callable Credit-Linked Notes	犀利迷你債券系列三十一 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼	C	12-Mar-07	19-Apr-10
	Pacific International Finance Limited	N/A	Minibond Series 31 - Fixed Rate Callable Credit-Linked Notes	犀利迷你債券系列三十一 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼			19-Oct-12
108	Pacific International Finance Limited	N/A	Minibond Series 32 - Fixed Rate Callable Credit-Linked Notes	喜盈迷你債券系列三十二 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼	C	04-Jun-07	16-Jul-10
	Pacific International Finance Limited	N/A	Minibond Series 32 - Fixed Rate Callable Credit-Linked Notes	喜盈迷你債券系列三十二 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼			16-Jan-13
109	Pacific International Finance Limited	N/A	Minibond Series 33 - Fixed Rate Callable Credit-Linked Notes	高瞻迷你債券系列三十三 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼	C	23-Jul-07	31-Aug-10
	Pacific International Finance Limited	N/A	Minibond Series 33 - Fixed Rate Callable Credit-Linked Notes	高瞻迷你債券系列三十三 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼			28-Feb-13
110	Pacific International Finance Limited	N/A	Minibond Series 34 - Fixed Rate Callable Credit-Linked Notes	奪魁迷你債券系列三十四 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼	C	19-Nov-07	07-Jan-11
111	Pacific International Finance Limited	N/A	Minibond Series 35 - Fixed Rate Callable Credit-Linked Notes	奪金迷你債券系列三十五 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼	C	16-Jan-08	22-Feb-11
112	Pacific International Finance Limited	N/A	Minibond Series 36 - Fixed Rate Callable Credit-Linked Notes	巨鯨迷你債券系列三十六 - 可贖回信貸相聯定息債券	Lehman Brothers Holdings Inc.	雷曼	C	14-Apr-08	15-May-11
113	Palladium Securities 1 S.A.	N/A	Palladium Securities HK Series 1	Palladium 證券香港系列1	Deutsche Bank AG	德意志	I	11-Jun-07	05-Jan-09



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114	Palladium Securities 1 S.A.	N/A	Palladium Securities Notes Series 4 & 5	「潛力盡享」票據 - 系列4/系列5	Deutsche Bank AG	德意志	I	12-Nov-07	04-Dec-08
115	Palladium Securities 1 S.A.	N/A	Palladium Securities Notes Series 6 & 7	「潛力盡享」票據 - 系列6/系列7	Deutsche Bank AG	德意志	I	14-Jan-08	05-Feb-09
116	Palladium Securities 1 S.A.	N/A	Palladium Securities Notes Series 8 & 9	「長一短一●升跌兼得」票據 - 系列8/系列9	Deutsche Bank AG	德意志	I	01-Mar-08	30-Mar-09
117	Palladium Securities 1 S.A.	N/A	Palladium Securities Notes Series 10 & 11	「長一短一●升跌兼得」票據 - 系列10/系列11	Deutsche Bank AG	德意志	I	25-Aug-08	02-Oct-09
118	Pyxis Finance Limited	N/A	Pyxis Equity Linked Notes Series 8	袖珍股票掛鈎票據系列8	Lehman Brothers Holdings Inc.	雷曼	E	13-Jul-04	06-Aug-10
119	Pyxis Finance Limited	N/A	Pyxis Equity Linked Notes Series 9	袖珍股票掛鈎票據系列9	Lehman Brothers Holdings Inc.	雷曼	E	04-Oct-04	27-Oct-08
120	Pyxis Finance Limited	N/A	Pyxis Equity Linked Notes Series 10	袖珍股票掛鈎票據系列10	Lehman Brothers Holdings Inc.	雷曼	E	16-Nov-04	17-Dec-10
121	Pyxis Finance Limited	N/A	Pyxis Equity Linked Notes Series 13	袖珍股票掛鈎票據系列13	Lehman Brothers Holdings Inc.	雷曼	E	07-Jul-05	27-Apr-10
122	Pyxis Finance Limited	N/A	Pyxis Equity Linked Notes Series 14	袖珍股票掛鈎票據系列14	Lehman Brothers Holdings Inc.	雷曼	E	02-Aug-05	24-May-10
123	Pyxis Finance Limited	N/A	Pyxis Equity Linked Notes Series 19	袖珍股票掛鈎票據系列19	Lehman Brothers Holdings Inc.	雷曼	E	04-Dec-06	05-Jan-09
124	Pyxis Finance Limited	N/A	Pyxis Equity Linked Notes Series 20	袖珍股票掛鈎票據系列20	Lehman Brothers Holdings Inc.	雷曼	E	22-Jan-07	28-Feb-11
125	Pyxis Finance Limited	N/A	Pyxis Equity Linked Notes Series 21	袖珍股票掛鈎票據系列21	Lehman Brothers Holdings Inc.	雷曼	E	24-Apr-07	30-Nov-09
126	SGA Société Générale Acceptance N.V.	N/A	SG EXCEL Notes - Series 17 & 18	法興智適簡股票掛鈎票據 - 系列17及系列18	Societe Generale	法國興業	E	08-Sep-06	20-Oct-08
127	SGA Société Générale Acceptance N.V.	N/A	SG Commodity Income Plus Notes Series 1 & 2	法興商品收息盈票據 - 系列1及系列2	Societe Generale	法國興業	Cmd	09-Oct-06	14-May-09
128	SGA Société Générale Acceptance N.V.	N/A	SG Excel Notes Series 27	法興智適簡票據 - 系列27	Societe Generale	法國興業	F	08-Jun-07	05-Nov-08
129	SGA Société Générale Acceptance N.V.	N/A	SG Excel Notes Series 30 & 31	法興智適簡票據 - 系列30及31	Societe Generale	法國興業	E	22-Oct-07	21-Nov-08
130	SGA Société Générale Acceptance N.V.	N/A	SG Excel Notes Series 32 & 33	法興智適簡票據 - 系列32及33	Societe Generale	法國興業	E	04-Dec-07	08-Jan-09
131	SGA Société Générale Acceptance N.V.	N/A	SG Excel Notes Series 34 & 35	法興智適簡票據 - 系列34及35	Societe Generale	法國興業	E	30-Jan-08	05-Mar-09
132	SGA Société Générale Acceptance N.V.	N/A	SG Excel Notes Series 36	法興智適簡票據 - 系列36	Societe Generale	法國興業	E	28-Apr-08	20-May-09
133	SGA Société Générale Acceptance N.V.	N/A	SG Booster Notes Series 1	法興進昇票據 - 系列1	Societe Generale	法國興業	E	02-Jul-08	27-Jul-11
134	SPARC Limited	N/A	Retail-Aimed Callable Investment Notes Global Series 1 & 2 - First-to-Default Callable CLN	零售可贖回投資票據 環球系列1及2	UBS AG	瑞士銀行	C	23-Apr-07	31-May-10
135	UBS AG	瑞士銀行	SUPER Notes Series No.2a & 2b	超級票據系列2a&2b	UBS AG	瑞士銀行	E	10-Oct-03	03-Nov-08
136	UBS AG	瑞士銀行	SUPER Notes Series No.3a & 3b	超級票據系列3a&3b	UBS AG	瑞士銀行	E	07-Jan-04	02-Feb-09
137	UBS AG	瑞士銀行	SUPER Notes Series No. 5a & 5b	超級票據系列5a&5b	UBS AG	瑞士銀行	E	21-Jun-04	30-Jul-09
138	UBS AG	瑞士銀行	Long-Short SUPER Notes Series No. 6	雙向超級票據系列6	UBS AG	瑞士銀行	E	14-Sep-04	03-Nov-09
139	UBS AG	瑞士銀行	SUPER Notes Series No. 7	超級票據系列7	UBS AG	瑞士銀行	E	08-Oct-04	12-Nov-10
140	UBS AG	瑞士銀行	SUPER Notes Series No. 8	超級票據系列8	UBS AG	瑞士銀行	E	07-Jan-05	16-Feb-11
141	UBS AG	瑞士銀行	SUPER Notes Series 12 & 12A	超級票據系列12&12A	UBS AG	瑞士銀行	E	22 Jul 05 & 12 Aug 05	02-Aug-10
142	UBS AG	瑞士銀行	SUPER Notes Series 16 Equity Linked Notes	超級票據系列16	UBS AG	瑞士銀行	E	12-May-06	23-Dec-08
143	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 1	精明債券系列一	Morgan Stanley	摩根士丹利	C	30-Aug-04	30-Sep-09
144	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 3	精明債券系列三	Morgan Stanley	摩根士丹利	C	29-Mar-05	29-Oct-10
145	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 5	精明債券系列五	Morgan Stanley	摩根士丹利	C	17-May-05	15-Dec-10

## List of outstanding retail structured notes as at 30 September 2008

The information below is compiled based on data provided by retail structured note issuers and is for your information only. SFC has not independently verified such information. Investors should check with their distributors and/or the offer documents before making any decision.

Ref.	Issuer (please click <a href="#">here</a> to see a list of underlying assets of each series)	發行人	Issue	票據中文名稱	Ultimate counterparty (for ease of identification only)	最終對手 (僅供識別)	Type of Issue (發行類別) (C/E/F/H/I/Cmd)*	Date of Issue Prospectus (發行章程日期)	Maturity Date (dd/mm/yy) 到期日 (日/月/年)
146	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 6	精明債券系列六	Morgan Stanley	摩根士丹利	C	12-Jul-05	15-Feb-11
147	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 7	精明債券系列七	Morgan Stanley	摩根士丹利	C	12-Sep-05	14-Apr-11
148	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 8	精明債券系列八	Morgan Stanley	摩根士丹利	C	21-Nov-05	22-Jun-11
149	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 9	精明債券系列九	Morgan Stanley	摩根士丹利	C	05-Jun-06	29-Dec-11
150	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 10	精明債券系列十	Morgan Stanley	摩根士丹利	C	28-Aug-06	25-Mar-12
151	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 11 & 12	精明債券系列十一及十二	Morgan Stanley	摩根士丹利	C	10-Oct-06	15-Nov-10
	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 11 & 12	精明債券系列十一及十二	Morgan Stanley	摩根士丹利	C		15-May-12
152	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 15 & 16	精明債券系列十五及十六	Morgan Stanley	摩根士丹利	C	30-Nov-06	16-Jan-11
	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 15 & 16	精明債券系列十五及十六	Morgan Stanley	摩根士丹利	C		16-Jul-12
153	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 17 & 18	精明債券系列十七及十八	Morgan Stanley	摩根士丹利	C	15-Feb-07	11-Apr-11
	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 17 & 18	精明債券系列十七及十八	Morgan Stanley	摩根士丹利	C		11-Oct-12
154	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 19 & 20	精明債券系列十九及二十	Morgan Stanley	摩根士丹利	C	25-Jun-07	09-Aug-11
	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 19 & 20	精明債券系列十九及二十	Morgan Stanley	摩根士丹利	C		09-Feb-13
155	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 21 & 22	精明債券系列二十一及二十二	Morgan Stanley	摩根士丹利	C	14-Sep-07	25-Oct-11
	Victoria Peak International Finance Limited	N/A	Octave Notes Series No. 21 & 22	精明債券系列二十一及二十二	Morgan Stanley	摩根士丹利	C		25-Oct-12

\* C (or "Credit Linked Note") means a debt instrument where the return and final payout are, amongst other things, linked to the credit of a single reference entity or a basket of reference entities.

C - 貸掛鈎票據是一種結構性債務工具，其息票金額及／或最終支付金額會受到一間或一組公司所發生的“信貸事件”及其他因素影響。

\* E (or "Equity Linked Note") means a debt instrument where the return and final payout are, amongst other things, linked to the performance of a single equity securities entity or a basket of equity securities.

E - 股票掛鈎票據是一種結構性債務工具，其息票金額及最終支付金額是以相關股份或一籃子股份的表現及其他因素作為計算基準。

\* F (or "Fund Linked Note") means a debt instrument where the return and final payout are, amongst other things, linked to the performance of a single fund or a basket of funds.

F - 基金掛鈎票據是一種結構性債務工具，其息票金額及最終支付金額是以相關基金或一籃子基金的表現及其他因素作為計算基準。

\* H (or "Hybrid Note") means a debt instrument where the return and final payout are, amongst other things, linked to the performance of different asset classes.

H - 混合票據是一種結構性債務工具，其息票金額及／或最終支付金額是以不同資產類別及其他因素作為計算基準。

\* I (or "Index Linked Note") means a debt instrument where the return and final payout are, amongst other things, linked to the performance of a single index or a basket of indices.

I - 指數掛鈎票據是一種結構性債務工具，其息票金額及最終支付金額是以相關指數或一籃子指數的表現及其他因素作為計算基準。

\* Cmd (or "Commodity Linked Note") means a debt instrument where the return and final payout are, amongst other things, linked to the performance of a single commodity or a basket of commodities.

Cmd - 商品掛鈎票據是一種結構性債務工具，其息票金額及最終支付金額是以相關商品或一籃子商品的表現及其他因素作為計算基準。

### Total issue size as at 30 September 2008:

	Total Issue Size (HKD)
C	24,585,355,000.00
E	9,601,129,400.00
F	114,770,000.00
H	1,149,456,600.00
I	395,421,000.00
Cmd	72,618,000.00
	<u>35,918,750,000.00</u>

These lists do not include any offer document that contains or relates to an offer specified in Part 1 of the Seventeenth Schedule to the Companies Ordinance not requiring SFC authorisation for registration - e.g. these lists do not include private placement products or offers to professional investors etc