

Appendix 2(b)
(Paragraph 2.4)

Outstanding LB structured products distributed by banks

Category	Issuer and Arranger	Outstanding series	Issue dates	Total amount of investment HK\$(mn)	No. of investment accounts
(I) Structured notes issued by LB-related Corporations with LBHI as swap guarantor					
Minibonds - credit-linked notes	Issuer : Pacific International Finance Ltd Arranger : LBAL	5 to 12, 15 to 23, 25 to 36	Between Jul 03 and May 08	11,205	33 611
Pyxis Notes - Equity-linked notes	Issuer : Pyxis Finance Ltd Arranger : LBAL	8 to 10, 13, 14, 19 to 21	Between Aug 04 and May 07	72	458
ProFund Notes - Fund-linked notes	Issuer : Atlantic International Finance Ltd Arranger : LBAL	1 , 2	Aug 06 and Apr 07	80	426
(II) Credit-linked notes with LBHI as one of the reference entities					
Constellation Structured Retail Notes	Issuer : Constellation Investment Ltd Arranger : DBS Bank Limited	34 to 37, 43 to 46, 55 to 74, 78 to 81	Between Mar 06 and Jul 07	2,188	6 901

Category	Issuer and Arranger	Outstanding series	Issue dates	Total amount of investment HK\$(mn)	No. of investment accounts
Retail-Aimed Callable Investment Notes	Issuer : SPARC Ltd Arranger : UBS Securities Asia Limited	1, 2	May 07	64	143
Octave Notes	Issuer : Victoria Peak International Finance Ltd Arranger : Morgan Stanley & Co International Limited	10 to 12	Between Sep 06 and Nov 06	374	1 205
(III) A variety of LB-related structured notes sold by private placement					
Equity-linked notes, market-linked notes and others				6,248	6 130
Total				20,231	43 707¹

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.