

Products affected by Lehman Brothers:

Minibond issued by Pacific International Finance Limited

Note Number	Note Series / Name
PIFFRN09B	Minibond Series 9 -- USD Callable Credit-Linked Notes due 2009 ("Tranche A Notes")
PIFFRN09A	Minibond Series 9 -- HKD Callable Credit-Linked Notes due 2009 ("Tranche B Notes")
PIFFRN09D	Minibond Series 10 -- USD Callable Credit-Linked Notes due 2009 ("Tranche A Notes")
PIFFRN09C	Minibond Series 10 -- HKD Callable Credit-Linked Notes due 2009 ("Tranche B Notes")
PIFFRN10	Minibond Series 11 -- USD Callable Credit-Linked Inverse Floating Rate Notes due 2010 ("Tranche A Notes")
PIFFRN10A	Minibond Series 11 -- HKD Callable Credit-Linked Inverse Floating Rate Notes due 2010 ("Tranche B Notes")
PIFFRN10B	Minibond Series 11 -- USD Callable Credit-Linked Fixed Rate Notes due 2010 ("Tranche C Notes")
PIFFRN10C	Minibond Series 11 -- HKD Callable Credit-Linked Fixed Rate Notes due 2010 ("Tranche D Notes")
PIFFRN10E	Minibond Series 12 -- USD Callable Credit-Linked Notes due 2010 ("Tranche A Notes")
PIFFRN10D	Minibond Series 12 -- HKD Callable Credit-Linked Notes due 2010 ("Tranche B Notes")
PIFFRN10G	Minibond Series 15 -- USD Callable Credit-Linked Notes due 2010 ("Tranche A Notes")
PIFFRN10F	Minibond Series 15 -- HKD Callable Credit-Linked Notes due 2010 ("Tranche B Notes")
PIFFRN10H	Minibond Series 16 -- USD Callable Credit-Linked Notes due 2010 ("Tranche A Notes")
PIFFRN10I	Minibond Series 16 -- HKD Callable Credit-Linked Notes due 2010 ("Tranche B Notes")
PIFFRN10K	Minibond Series 17 -- USD Callable Credit-Linked Notes due 2010 ("Tranche A Notes")
PIFFRN10J	Minibond Series 17 -- HKD Callable Credit-Linked Notes due 2010 ("Tranche B Notes")
PIFFRN10M	Minibond Series 18 -- USD Callable Credit-Linked Notes due 2010
PIFFRN10L	Minibond Series 18 -- HKD Callable Credit-Linked Notes due 2010
PIFFRN10O	Minibond Series 19 -- USD Callable Credit-Linked Notes due 2010
PIFFRN10N	Minibond Series 19 -- HKD Callable Credit-Linked Notes due 2010
PIFFRN11	Minibond Series 20 -- USD Fixed Rate Callable Credit-Linked Notes due 2011
PIFFRN11A	Minibond Series 20 -- HKD Fixed Rate Callable Credit-Linked Notes due 2011
PIFFRN11B	Minibond Series 20 -- USD Floating Rate Callable Credit-Linked Notes due 2011
PIFFRN11C	Minibond Series 20 -- HKD Floating Rate Callable Credit-Linked Notes due 2011
PIFFRN11D	Minibond Series 21 -- USD Fixed Rate Callable Credit-Linked Notes due 2011 (USD Notes)
PIFFRN11E	Minibond Series 21 -- HKD Fixed Rate Callable Credit-Linked Notes due 2011 (HKD A Notes)
PIFFRN11F	Minibond Series 21 -- HKD Fixed Rate Callable Credit-Linked Notes due 2011 (HKD B Notes)
PIFFRN11G	Minibond Series 22 -- USD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche A USD Notes)
PIFFRN11H	Minibond Series 22 -- HKD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche B HKD Notes)
PIFFRN11I	Minibond Series 22 -- HKD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche C HKD Notes)
PIFFRN11J	Minibond Series 23 -- USD Fixed Rate Callable Credit-Linked Notes due 2011 (USD Fixed Rate Notes)
PIFFRN11K	Minibond Series 23 -- HKD Fixed Rate Callable Credit-Linked Notes due 2011 (HKD Fixed Rate Notes)
PIFFRN11L	Minibond Series 23 -- USD Inverse Floating Rate Callable Credit-Linked Notes due 2011 (USD Inverse Floating Rate Notes)
PIFFRN11M	Minibond Series 23 -- HKD Inverse Floating Rate Callable Credit-Linked Notes due 2011 (HKD Inverse Floating Rate Notes)
PIFFRN11N	Minibond Series 25 -- USD Fixed Rate Callable Credit-Linked Notes due 2011 (USD Fixed Rate Notes)
PIFFRN11P	Minibond Series 25 -- HKD Fixed Rate Callable Credit-Linked Notes due 2011 (HKD Fixed Rate Notes)
PIFFRN11Q	Minibond Series 25 - USD Inverse Floating Rate Callable Credit-Linked Notes due 2011 (USD Inverse Floating Rate Notes)

Note Number	Note Series / Name
PIFFRN11R	Minibond Series 25 -- HKD Inverse Floating Rate Callable Credit-Linked Notes due 2011 (HKD Inverse Floating Rate Notes)
PIFFRN11S	Minibond Series 26 -- USD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche A USD Notes)
PIFFRN11T	Minibond Series 26 --HKD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche B HKD Notes)
PIFFRN11U	Minibond Series 26 -- HKD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche C HKD Notes)
PIFFRN09F	Minibond Series 27 -- USD Fixed Rate Callable Credit-Linked Notes due 2009 and extendable to 2013 (Tranche A Notes)
PIFFRN09E	Minibond Series 27 -- HKD Fixed Rate Callable Credit-Linked Notes due 2009 and extendable to 2013 (Tranche B Notes)
PIFFRN12A	Minibond Series 27 -- USD Fixed Rate Callable Credit-Linked Notes due 2012 (Tranche C Notes)
PIFFRN12	Minibond Series 27 -- HKD Fixed Rate Callable Credit-Linked Notes due 2012 (Tranche D Notes)
PIFFRN09H	Minibond Series 28 -- USD Fixed Rate Callable Credit-Linked Notes due 2009 and extendable to 2013 (Tranche A Notes)
PIFFRN09G	Minibond Series 28 -- HKD Fixed Rate Callable Credit-Linked Notes due 2009 and extendable to 2013 (Tranche B Notes)
PIFFRN12C	Minibond Series 28 -- USD Fixed Rate Callable Credit-Linked Notes due 2012 (Tranche C Notes)
PIFFRN12B	Minibond Series 28 -- HKD Fixed Rate Callable Credit-Linked Notes due 2012 (Tranche D Notes)
PIFFRN09I	Minibond Series 29-- USD Fixed Rate Callable Credit-Linked Notes due 2009 and extendable to 2013 (Tranche A Notes)
PIFFRN09J	Minibond Series 29 -- HKD Fixed Rate Callable Credit-Linked Notes due 2009 and extendable to 2013 (Tranche B Notes)
PIFFRN12D	Minibond Series 29 -- USD Fixed Rate Callable Credit-Linked Notes due 2012 (Tranche C Notes)
PIFFRN12E	Minibond Series 29 -- HKD Fixed Rate Callable Credit-Linked Notes due 2012 (Tranche D Notes)
PIFFRN10P	Minibond Series 30-- USD Fixed Rate Callable Credit-Linked Notes due 2010 and extendable to 2014 (Tranche A Notes)
PIFFRN10Q	Minibond Series 30 -- HKD Fixed Rate Callable Credit-Linked Notes due 2010 and extendable to 2014 (Tranche B Notes)
PIFFRN12F	Minibond Series 30 -- USD Fixed Rate Callable Credit-Linked Notes due 2012 (Tranche C Notes)
PIFFRN12G	Minibond Series 30 -- HKD Fixed Rate Callable Credit-Linked Notes due 2012 (Tranche D Notes)
PIFFRN10R	Minibond Series 31-- USD Fixed Rate Callable Credit-Linked Notes due 2010 and extendable to 2014 (Tranche A Notes)
PIFFRN10S	Minibond Series 31 -- HKD Fixed Rate Callable Credit-Linked Notes due 2010 and extendable to 2014 (Tranche B Notes)
PIFFRN12H	Minibond Series 31 -- USD Fixed Rate Callable Credit-Linked Notes due 2012 (Tranche C Notes)
PIFFRN12I	Minibond Series 31 -- HKD Fixed Rate Callable Credit-Linked Notes due 2012 (Tranche D Notes)
PIFFRN10T	Minibond Series 33-- USD Fixed Rate Callable Credit-Linked Notes due 2010 and extendable to 2014 (Tranche A Notes)
PIFFRN10U	Minibond Series 33 -- HKD Fixed Rate Callable Credit-Linked Notes due 2010 and extendable to 2014 (Tranche B Notes)
PIFFRN13A	Minibond Series 33 -- USD Fixed Rate Callable Credit-Linked Notes due 2013 (Tranche C Notes)
PIFFRN13	Minibond Series 33 -- HKD Fixed Rate Callable Credit-Linked Notes due 2013(Tranche D Notes)
PIFFRN11V	Minibond Series 34-- USD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche A Notes)
PIFFRN11W	Minibond Series 34 -- HKD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche B Notes)
PIFFRN11X	Minibond Series 35 -- USD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche A Notes)
PIFFRN11Y	Minibond Series 35 -- HKD Fixed Rate Callable Credit-Linked Notes due 2011 (Tranche B Notes)

Pyxis Equity Linked Note issued by Pyxis Finance Limited

Note Number	Note Series / Name
PYXFRN11	Pyxis Equity-Linked Notes Series 20 HKD Equity-Linked Notes due 2011 (Tranche A)
PYXFRN11A	Pyxis Equity-Linked Notes Series 20 USD Equity-Linked Notes due 2011 (Tranche B)
PYXFRN09	Pyxis Equity-Linked Notes Series 21 HKD Equity-Linked Notes due 2009 (Tranche A)

ProFund Note issued by Atlantic International Finance Limited

Note Number	Note Series / Name
ATFFRN10	Atlantic International Finance Limited - ProFund Notes Series 1 U.S. Dollar Fixed Rate Principal Protected Fund Linked Notes due 2010 (Tranche A Notes)
ATFFRN10A	Atlantic International Finance Limited - ProFund Notes Series 1 U.S. Dollar Zero Coupon Principal Protected Fund Linked Notes due 2010 (Tranche B Notes)
ATFFRN10B	Atlantic International Finance Limited - ProFund Notes Series 2 U.S. Dollar Fixed Rate Principal Protected Fund Linked Notes due 2012 (Tranche B Notes)
ATFFRN12	Atlantic International Finance Limited - ProFund Notes Series 2 U.S. Dollar Zero Coupon Principal Protected Fund Linked Notes due 2010 (Tranche A Notes)

Structured Retail Notes Series 55-58 issued by Constellation Investment Limited

Note Number	Note Series / Name
CLDFRN13	Constellation Investment Limited – Series 55 USD Callable Credit-Linked Notes due 2013
CLDFRN13A	Constellation Investment Limited – Series 56 HKD Callable Credit-Linked Notes due 2013
CLDFRN11D	Constellation Investment Limited – Series 57 USD Callable Credit-Linked Notes due 2011
CLDFRN11E	Constellation Investment Limited – Series 58 HKD Callable Credit-Linked Notes due 2011

Octave Note Series 10-12 issued by Victoria Peak International Finance Limited

Note Number	Note Series / Name
VPIFRN12A	Victoria Peak International Finance Limited – Octave Notes Series 10 US Dollar Credit-Linked Secured Callable Step-up Fixed Rate Notes due 2012 (“Tranche A Notes”)
VPIFRN12	Victoria Peak International Finance Limited – Octave Notes Series 10 HK Dollar Credit-Linked Secured Callable Step-up Fixed Rate Notes due 2012 (“Tranche B Notes”)
VPIFRN10H	Victoria Peak International Finance Limited – Octave Notes Series 11 US Dollar Credit-Linked Secured Callable Fixed Rate Notes due 2010 and extendable to 2013 (“Series 11 Tranche A Notes”)
VPIFRN10I	Victoria Peak International Finance Limited – Octave Notes Series 11 HK Dollar Credit-Linked Secured Callable Fixed Rate Notes due 2010 and extendable to 2013 (“Series 11 Tranche B Notes”)
VPIFRN12B	Victoria Peak International Finance Limited – Octave Notes Series 12 US Dollar Credit-Linked Secured Callable Step-up Fixed Rate Notes due 2012 (“Series 12 Tranche A Notes”)
VPIFRN12C	Victoria Peak International Finance Limited – Octave Notes Series 12 HK Dollar Credit-Linked Secured Callable Step-up Fixed Rate Notes due 2012 (“Series 12 Tranche B Notes”)