

### ML 3Y 190%PARTICIPATION FX BASKET NOTE -XS0355623462

last update 25 mar 2011

STRIKE LEVELS RUB 23,4700 / CNY 7,0300 / TRY 1,2700 / KRW 986,65000 / HKD 7,7800  
CURRENT LEVELS RUB 28,3701/ CNY 6,55668/ TRY 1,57624/ KRW 1121,96000/ HKD 7,79820

