

Issue date
Jun 13, 2007

Fixing of the start level of
DJ EURO STOXX 50

Issue price
101.25%

valuation date 1
Sep 08, 2008

DJ EURO STOXX 50
at/above start level

yes

Redemption
at 110% of
par value

no

valuation date 2
Sep 07, 2009

DJ EURO STOXX 50
at/above start level

yes

Redemption
at 120% of
par value

no

valuation date 3
Sep 06, 2010

DJ EURO STOXX 50
at/above start level

yes

Redemption
at 130% of
par value

no

valuation date 4
Sep 06, 2011

DJ EURO STOXX 50
at/above start level

yes

Redemption
at 140% of
par value

no

DJ EURO STOXX 50
above barrier level during the
whole lifetime

yes

Redemption at 140% of par
value

no

DJ EURO STOXX 50
below barrier at least once in
the lifetime

yes

Redemption proportional to
index performance
(capital loss)