

Alloc Ticket Id	7056897	Units Flag	N
Event Ticket	NEW	Multiplier	
Event Security Master	NEW	Factor	
Product	IRS		
Block Notional Amount 1	16,715,000.00		

Product Type	IRS
Accrual Type Code	Pay Fixed
Manual Flag	N
Dirty Price Flag	Clean

<u>LEG2 :</u>		<u>LEG1 :</u>	
Cusip Number	99D003AJ	Cusip Number	99D003AI
Description	IRS CZK REC Float 3.1482% 06-15-17	Underlying Cusip Number	99D003AJ
Currency	CZK	Description	IRS CZK PAY 9 Fixed 4.5400% 06-15-17
Coupon Type	Float	Currency	CZK
Coupon	3.1482	Coupon Type	Fixed
Spread (Basis Points)	0	Coupon	4.54
Index Rate		Spread (Basis Points)	
Index	6M PRIBOR	Index Rate	
Coupon Payment Date	2007/12/15	Index	
Interest Method	ACTUAL/360	Coupon Payment Date	2008/06/15
Business Day Logic	Modified Following	Interest Method	ACTUAL/360
Payment Frequency	Semi-Annual	Business Day Logic	Modified Following
Reset Frequency	Semi-Annual	Payment Frequency	Annual
First Reset Date	2007/12/13	Reset Frequency	
Compounding	N	Compounding	N
Business Day 1	Praque	First Reset Date	
Business Day 2		Business Day 1	Praque
Business Day 3		Business Day 2	
Business Day 4		Business Day 3	
Effective Date	2007/07/09	Business Day 4	
Maturity Date	2017/06/15	Effective Date	2007/07/09
		Maturity Date	2017/06/15

Cusip Number Alloc Id	Life Event	Alloc Ticket ID	Autex	Sub Acct	Exec Broker	Clear Broker	Counterparty	Remaining Counterparty	Tran Cd	Rev Flag	Trade Date	Settle Date	Currency	Price	Factor	Factor Date	Notional Amount-PAR	Notional Amount-OF	Payment	Payment Direction	NDF Flag	
99D003AI 46770661	NE	7056897	34N901	34N906	MER	MER	Merrill Lynch International		SS		2007/07/03	2007/07/09	CZK	100	0		590,000.00	0.00	0.00		N	
99D003AI 46770669	NE	7056897	0642	064206	MER	MER	Merrill Lynch International		SS		2007/07/03	2007/07/09	CZK	100	0		16,125,000.00	0.00	0.00		N	
																	Sub Total:	16,715,000.00	0.00	0.00		
																	Block Trade Total:	16,715,000.00	0.00	0.00		