

## CLON - 1 – ABCP - SIV

### Indicative Terms and Conditions

Number of Tranches	: 2
Structure type	: Fixed/Inverse Fixed
Asset Class	: ABCP – SIV
Final Maturity	: October 2003
Issuer	: Bankruptcy Remote SPV (CLON-I)
Interest Payment Date	: October 10, 2003
Principal Payment Date	: October 10, 2003
Issue Price	: 100%
Interest Coupon basis	: 30/360
Principal Coupon	: 100% guaranteed by the Eligible Bank.
Coupon	: Either 9% or 0%, depending on Trigger Event
Yield	: Either 9% or 0%, depending on Trigger Event
Credit Risk	: The Eligible Bank
Priority of Payment	: No priority; Notes rank <i>pari passu</i>

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Schematic Structure

