

Highlights

Form:
Note

Strike Date:
April 12, 2010

Final Valuation Date:
April 12, 2013

Currency:
MUR - RETURN USD

Participation Level
75%

Product Summary

Underlying:

The Oil Opportunity Note is a 3-year investment which allows investors to express a medium term view on the performance of the JPMCCI Oil ER Index.

Mechanism:

On an annual basis, the performance since inception of the JPMCCI Oil ER Index is observed up to 60%. The Annual Performance is calculated as the average of all previously observed Index performances. Only the highest achieved Annual Performance will be considered for calculating the returns at maturity. Therefore, at maturity the investor will receive 75% of the highest Annual Performance achieved during the life of the note.

Performance of the Note

Indicative Price* as of:	June 30, 2010	Bid	Ask
		87.04%	88.04%

* As of the Close of Business

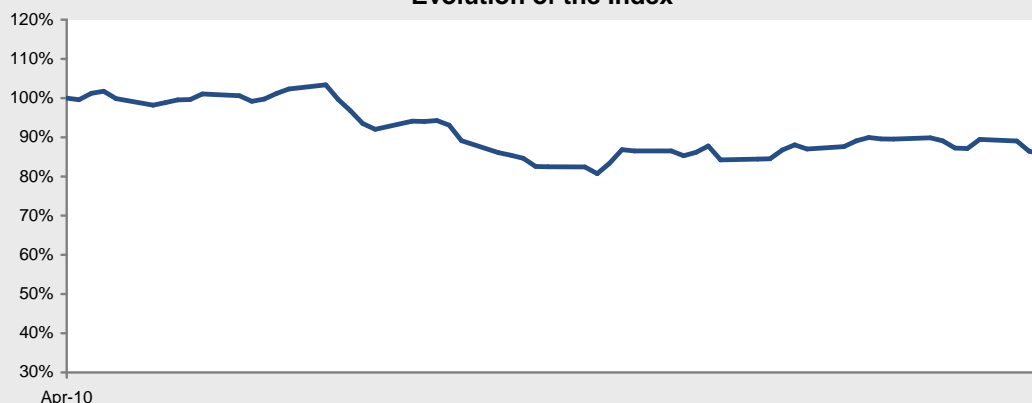
Performance of the Underlying

	Strike 12-Apr-10	Last 30-Jun-10	Performance 30-Jun-10
JP Morgan JPMCCI Oil Index	618.42	530.83	-14.2%

Observation Levels

	12-Apr-11	12-Apr-12	12-Apr-13
Fund Perf.	-	-	-
			Payoff at maturity
			-

Evolution of the Index



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