



## Information Circular: MITTS

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**To:** Head Traders, Technical Contacts, Compliance Officers, Head of ETF Trading, Structured Products Traders

**From:** BX Listing Qualifications Department

**DATE:** January 15, 2009

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Appendix A contains links to information circulars regarding the Merrill Lynch & Co., Inc. Market Index Target-Term Securities ("MITTS") prepared by their listing market, The American Stock Exchange. BX members should consult these information circulars, which contain important information about the characteristics of the MITTS and the principal risks of an investment in the MITTS.

Trading in the MITTS on BX is subject to BX equity trading rules. The MITTS will trade from 8:00 a.m. until 7:00 p.m. For trading during BX's Pre-Market and Post-Market Sessions, market participants should note that additional risks may exist with respect to trading the Funds during these sessions, when the underlying index's values may not be disseminated.

Trading of MITTS on BX is subject to the provisions of BX Rule 2310. Members recommending transactions in MITTS to customers should make a determination that the recommendation is suitable for the customer. In addition, members must possess sufficient information to satisfy the "know your customer" obligation that is embedded in the BX Conduct Rules.

Members also should review NASD Notice to Members 03-71 for guidance on trading these products. The Notice reminds members of their obligations to: (1) conduct adequate due diligence to understand the features of the product; (2) perform a reasonable-basis suitability analysis; (3) perform customer-specific suitability analysis in connection with any recommended transactions; (4) provide a balanced disclosure of both the risks and rewards associated with the particular product, especially when selling to retail investors; (5) implement appropriate internal controls; and (6) train registered persons regarding the features, risk and suitability of these products.

**This Information Circular is not a statutory prospectus. BX members should consult the registration statement or prospectus for the MITTS for additional information.**

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Inquiries regarding this Information Circular should be directed to:

- Will Slattery, BX Listing Qualifications, at 301.978.8088
- BX Office of General Counsel at 301.978.8400
- BX Market Sales at 800.846.0477

## Appendix A – MITTS

### Index-Linked Notes    Symbol    CUSIP Number

Nikkei 225 Market                    MNK    59021J679  
[www.amex.com/amextrader/dailylist/data/relFiles/mnk.pdf](http://www.amex.com/amextrader/dailylist/data/relFiles/mnk.pdf)  
Index Target-Term, due  
March 30, 2009

Russell 2000 Market                    RRM    59021J695  
[www.amex.com/amextrader/dailylist/data/relFiles/rrm.pdf](http://www.amex.com/amextrader/dailylist/data/relFiles/rrm.pdf)  
Index Target-Term, due  
March 30, 2009

S&P 500 Market Index                    IFK    45950K209  
<http://www.amex.com/amextrader/dailylist/data/relFiles/IFK.pdf>  
Target-Term Securities,  
due December 8, 2010

MITTS Linked to the                    MNL    59022C806  
[http://www.amex.com/amextrader/dailylist/data/relFiles/icMNL\\_092906.pdf](http://www.amex.com/amextrader/dailylist/data/relFiles/icMNL_092906.pdf)  
Nikkei-225 Stock Average,  
due April 5, 2010

MITTS Linked to the                    NKS    59021V805  
[http://www.amex.com/amextrader/dailylist/data/relFiles/icNKS\\_120205.pdf](http://www.amex.com/amextrader/dailylist/data/relFiles/icNKS_120205.pdf)  
Nikkei-225 Stock Average,  
due June 5, 2009

MITTS Linked to the                    MCP    59021J596  
[http://www.amex.com/amextrader/dailylist/data/relFiles/icMCP\\_050102.pdf](http://www.amex.com/amextrader/dailylist/data/relFiles/icMCP_050102.pdf)  
S&P 500 Index,  
due May 5, 2009

### Index-Linked Notes    Symbol    CUSIP Number

DJIA Market Index                    MKO    59021J489  
<http://www.amex.com/amextrader/dailylist/data/relFiles/mko.pdf>  
Target-Term Securities,  
due August 7, 2009

Callable BX-100                    MNM    590188264  
<http://www.amex.com/amextrader/dailylist/data/relFiles/mnm.pdf>  
Market Index Target-Term  
Securities (MITTS), due  
August 3, 2007

S&P 500 Market Index                    MKP    59021J471  
<http://www.amex.com/amextrader/dailylist/data/relFiles/mkp.pdf>  
Target Term Securities,  
Due September 4, 2009

S&P 500 Market Index                    MLW    59021J513  
<http://www.amex.com/amextrader/dailylist/data/relFiles/mlw.pdf>

Target-Term Securities,  
due June 29, 2009

Callable MITTS based           SME   59021J109  
<http://www.amex.com/amextrader/dailylist/data/relFiles/sme.pdf>  
upon Semiconductor  
HOLDERS, due  
October 5, 2007

Dow Jones EURO                MLB   59022C590  
[http://www.amex.com/amextrader/dailylist/data/relFiles/icMLB\\_122206.pdf](http://www.amex.com/amextrader/dailylist/data/relFiles/icMLB_122206.pdf)  
STOXX 50 Index  
Market Target-Term  
Securities, due  
June 28, 2010