

Friday August 10, 2012

## Structured Products

Current Year	Previous Year
--------------	---------------

### ALL U.S. STRUCTURED PRODUCTS

#### Year to Date:

\$39.184 billion in 5262 deals	\$44.390 billion in 4185 deals
-----------------------------------	-----------------------------------

#### Quarter to Date:

\$2.696 billion in 701 deals	\$5.445 billion in 730 deals
---------------------------------	---------------------------------

#### Month to Date:

\$0.392 billion in 109 deals	\$0.933 billion in 143 deals
---------------------------------	---------------------------------

### BREAKDOWN OF YEAR TO DATE DEALS

#### EXCHANGE-TRADED NOTES

\$17.247 billion in 326 deals	\$16.801 billion in 297 deals
----------------------------------	----------------------------------

### ALL U.S. STOCK AND EQUITY INDEX DEALS

\$18.063 billion in 4042 deals	\$19.004 billion in 2905 deals
-----------------------------------	-----------------------------------

### SINGLE STOCK U.S. STRUCTURED PRODUCTS

\$4.344 billion in 2659 deals	\$8.036 billion in 1896 deals
----------------------------------	----------------------------------

### STOCK INDEX U.S. STRUCTURED PRODUCTS

\$13.505 billion in 1320 deals	\$10.656 billion in 972 deals
-----------------------------------	----------------------------------

### FX U.S. STRUCTURED PRODUCTS

\$0.691 billion in 106 deals	\$1.055 billion in 105 deals
---------------------------------	---------------------------------

### COMMODITY U.S. STRUCTURED PRODUCTS

\$2.188 billion in 377 deals	\$6.267 billion in 395 deals
---------------------------------	---------------------------------

### INTEREST RATE STRUCTURED PRODUCTS

\$0.289 billion in 34 deals	\$3.402 billion in 181 deals
--------------------------------	---------------------------------

### INTEREST RATE STRUCTURED COUPONS

\$66.619 billion in 1782 deals	\$62.655 billion in 1624 deals
-----------------------------------	-----------------------------------

## Bank of America's \$10 million of 20-year step-up notes offer uncommon autocallable feature

By Emma Trincal

New York, Aug. 9 – **Bank of America Corp.** priced a \$10 million offering of 0% step-up notes due Aug. 7, 2032 that sources said is different in that it offers an autocallable feature that makes the call strictly contingent upon the market.

“The autocall in equities is common. It’s not that common in rates. It takes the issuer out of the call decision. People like it,” a market participant said.

The coupon will be 4% for the first 11 years. It will step up to 5% for years 12 through 16, to 6% for year 17, to 7% for year 18, to 8% for year 19 and to 9% for year 20, according to a 424B2 filing with the Securities and Exchange Commission. Interest is payable monthly.

The notes will be called at par if the **10-year U.S. dollar Constant Maturity Swap rate** is less than or equal to 2% on any interest payment date after two years.

The payout at maturity will be par. “I haven’t seen any autocallable step-ups. Did you? It’s a little bit difficult to create,” a sellside said.

The 10-year dollar CMS rate measures

on a daily basis the fixed rate of interest payable on a hypothetical fixed-for-floating dollar interest rate swap transaction with a maturity of 10 years.

Historically, the movements of the 10-year dollar CMS rate have been correlated to some extent to those of the 10-year Constant Maturity Treasury rate, according to the prospectus. It was not below 2% in 2007 through 2011, but it crossed that threshold this year in January, May, June and July, according to the prospectus.

### Known market trigger

“For investors, there is an advantage in these autocallable step-ups besides just knowing what to expect,” the market participant said.

“Suppose you have another round of [quantitative easing] because the economy is weakening. Rates are lower. That should be a factor that would incite the bank to call the notes in a normal environment. But suppose the situation is not quite normal, something else is happening, you have a

*Continued on page 2*

## || PROSPECT NEWS ||

© Copyright 2012 by Prospect News Inc. Electronic redistribution, photocopying and any other electronic or mechanical reproduction is strictly prohibited without prior written approval by Prospect News. Information contained herein is provided by sources believed to be accurate and reliable, however, Prospect News makes no warranty, and each such source makes no warranty, either express or implied, as to any matter whatsoever, including but not limited to those of merchantability or fitness for a particular purpose.

## Barclays plans notes with 60% barrier, no cap linked to Euro Stoxx 50

By Susanna Moon

Chicago, Aug. 9 – **Barclays Bank plc** plans to price 0% notes due Feb. 13, 2014 linked to the **Euro Stoxx 50 index**, according to a 424B2 filing with the Securities and Exchange Commission.

If the index closes at or above the 60% barrier level during the life of the notes, the payout at maturity will be par plus the

greater of any index gain and a contingent minimum return of 1.5%.

Otherwise, investors will be fully exposed to any losses if the index ever dips below the barrier level.

Barclays Capital Inc. is the agent.

The notes will price on Aug. 10 and settle on Aug. 15.

The Cusip number is 06741TEC7.

## Structured Products News

## Bank of America plans Accelerated Return Notes on MSCI EAFE

By Jennifer Chiou

New York, Aug. 9 – **Bank of America Corp.** plans to price 0% Accelerated Return Notes due October 2013 linked to the **MSCI EAFE index**, according to an FWP with the

Securities and Exchange Commission.

The payout at maturity will be par of \$10 plus triple any index gain, up to a maximum return of 18% to 22%. The exact cap will be set at pricing.

Investors will be exposed to any losses. The notes will price in August and settle in September.

Bank of America Merrill Lynch will be the agent.

## Credit Suisse plans 0% one-year buffered return notes linked to S&amp;P 500

By Susanna Moon

Chicago, Aug. 9 – **Credit Suisse AG, Nassau Branch** plans to price 0% buffered return equity securities due Aug. 15, 2016 linked to the **S&P 500 index**, according to an FWP with the Securities and Exchange Commission.

If the index finishes at or above the initial level, the payout at maturity will be par plus the greater of any index gain and a fixed payment of about 21%. The exact percentage will be set at pricing.

Investors will receive par if the index

falls by up to 20% and will be exposed to any losses beyond 20%.

Credit Suisse Securities (USA) LLC is the underwriter.

The notes will price on Aug. 10 and settle on Aug. 15.

The Cusip number is 22546TXN6.

*Bank of America's \$10 million of 20-year step-up notes offer uncommon autocallable feature*

*Continued from page 1*

flight to quality. If the U.S. is not doing well, banks aren't doing well either. The issuer's credit spreads may widen. If the call is at the option of the issuer and if the spreads are widening, the note will not be called. But here, the call is mandatory. Rates have gone down below 2%, you know you're getting called regardless of the bank's funding levels," he said.

A fixed-income structurer agreed.

"It's good logic," he said.

"The autocall gives a bit more certainty. Economically, if rates go down, it's in their favor [to call], but the credit spreads have widened and the banks want to retain their funding. They may decide to reswap it and keep the notes outstanding.

"The autocall on the other hand takes away these non-economic factors that go into calling it.

"People like it. Sure."

**Pure fixed income**

Many financial advisers are not familiar with step-ups or simply not interested due to the long tenors.

"In our practice, it's very challenging to commit clients' assets to a 20-year product," said Don McCoy, financial

adviser at Planners Financial Services in Edina, Minn.

"We may use it for a very specific bucket. But if it happens to get called, you have to go back and find another vehicle for that portion of the portfolio.

"We prefer to look for equity exposure or higher-yield fixed-income exposure, such as high-yield bonds, emerging market bonds or new funds collecting limited partnerships. We want the possibility of getting some capital return, not just the yield."

Step-ups are for investors who really focus on yields, said Tony Romero, co-founder and managing partner of Suncoast Capital Group, a certificate of deposit brokerage.

"People who buy them want the opportunity to participate in rising interest rates," he said.

"They fear rising rates, and it's a little bit like buying a floater where your coupon rises. They're just buying protection against the risk of higher interest rates.

"Now of course interest rates when they rise may exceed the amount of coupon they get from the step-up, but at least you're getting something as opposed to a

fixed rate."

Romero said that investors are not opposed to the concept of an early redemption.

"That's why you're getting a higher rate to begin with, compared to the bullet. You get compensated for that. Anything callable by definition will have a higher coupon," he said.

"It's a win-win. If you're called, you've received a higher coupon for a shorter period of time. If you're not, you still have the step-up rates. It may not be enough to offset the market rates, but that's something."

Romero compared the notes to a Goldman Sachs 20-year step-up CD callable after six months with a 2.5% rate for the first five years, 3% for the next 10 years, 3.5% for year 16 through 18, 4% for year 19 and 5% for year 20.

"The notes give you a fair compensation for not having the FDIC [insurance]," he said.

The notes (Cusip: 06048WMW7) priced on Aug. 2.

The fees were 2.85%.

Bank of America Merrill Lynch was the underwriter.

## Deutsche Bank plans two-year step return notes with no cap on S&P 500

By Susanna Moon

Chicago, Aug. 9 – **Deutsche Bank AG, London Branch** plans to price 0% step performance securities due Aug. 29, 2014 linked to the **S&P 500 index**, according to an FWP with the Securities and Exchange Commission.

If the index finishes at or above its initial level, the payout at maturity will be par of \$10.00 plus the greater any index gain and the step return of 19% to 22%. The exact deal terms will be set at pricing.

Otherwise, investors will be exposed to

any losses.

Deutsche Bank Securities is the underwriter, and UBS Financial Services Inc. is the placement agent.

The notes will price on Aug. 28 and settle on Aug. 31.

The Cusip number is 25154X470.

## Goldman plans callable range accrual notes on six-month Libor, S&P 500

By Angela McDaniels

Tacoma, Wash., Aug. 9 – **Goldman Sachs Group, Inc.** plans to price 15-year callable quarterly range accrual notes linked to **six-month Libor** and the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The interest rate will be 6.8% per year multiplied by the proportion of days on which the index closes above the trigger level and six-month Libor is 6% or less. The trigger level is expected to be 67.5% to 70% of the initial index level and will be set at pricing. Interest will be payable quarterly.

The payout at maturity will be par. Beginning in August 2013, the notes will be callable at par on any interest payment date.

Goldman Sachs & Co. is the underwriter.

The Cusip number is 38143U6E6.

## Goldman to price leveraged currency-linked notes tied to renminbi

By Jennifer Chiou

New York, Aug. 9 – **Goldman Sachs Group, Inc.** plans to price 0% leveraged currency-linked notes due Aug. 18, 2014 tied to the **Chinese renminbi** relative to the dollar, according to a 424B2 filing with the

Securities and Exchange Commission.

If the currency return is positive, the payout at maturity will be par plus 2.3 times the gain, subject to a maximum payment of \$3,300 per \$1,000 principal amount of notes.

If the currency return is zero or

negative, investors will receive par.

The notes (Cusip: 38143U6D8) will price on Aug. 10 and settle on Aug. 17.

Goldman Sachs & Co. is the underwriter with J.P. Morgan Securities LLC as the placement agent.

## JPMorgan to price 11.5% reverse convertibles linked to Bank of America

New York, Aug. 9 - **JPMorgan Chase & Co.** plans to price 11.5% reverse convertible notes due Feb. 21, 2013 linked to **Bank of America Corp.** shares, according to an FWP filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Bank of America shares fall below 80% of the initial price during the life of the notes and finish below the initial price, in which case the payout will be a number of Bank of America shares

equal to \$1,000 divided by the initial price.

The notes are expected to price on Aug. 15 and settle on Aug. 17.

JPMorgan is the agent.

The Cusip number is 48125V2R0.

## JPMorgan to price 8.5% reverse convertibles linked to Caterpillar

New York, Aug. 9 - **JPMorgan Chase & Co.** plans to price 8.5% reverse convertible notes due Aug. 20, 2013 linked to **Caterpillar Inc.** shares, according to an FWP filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Caterpillar shares fall below 80% of the initial price during the life of the notes

and finish below the initial price, in which case the payout will be a number of Caterpillar shares equal to \$1,000 divided by the initial price.

The notes are expected to price on Aug. 15 and settle on Aug. 17. JPMorgan is the agent.

The Cusip number is 48125V2S8.

## Structured Products News

## JPMorgan to price 11% reverse convertibles linked to Freeport-McMoRan

New York, Aug. 9 - **JPMorgan Chase & Co.** plans to price 11% reverse convertible notes due Aug. 20, 2013 linked to **Freeport-McMoRan Copper & Gold Inc.** shares, according to an FWP filing with the Securities and Exchange

Commission.

The payout at maturity will be par in cash unless Freeport-McMoRan shares fall below 75% of the initial price during the life of the notes and finish below the initial price, in which case the payout will be a

number of Freeport-McMoRan shares equal to \$1,000 divided by the initial price.

The notes are expected to price on Aug. 15 and settle on Aug. 17. JPMorgan is the agent. The Cusip number is 48125V2U3.

## JPMorgan to price 9.5% reverse convertibles linked to Las Vegas Sands

New York, Aug. 9 - **JPMorgan Chase & Co.** plans to price 9.5% reverse convertible notes due Feb. 21, 2013 linked to **Las Vegas Sands Corp.** shares, according to an FWP filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Las Vegas Sands shares fall below 75% of the initial price during the life of the notes and finish below the initial price, in which case the payout will be a number of Las Vegas Sands shares

equal to \$1,000 divided by the initial price.

The notes are expected to price on Aug. 15 and settle on Aug. 17. JPMorgan is the agent. The Cusip number is 48125V2W9.

## JPMorgan to price 16% reverse convertibles linked to Sprint Nextel

New York, Aug. 9 - **JPMorgan Chase & Co.** plans to price 16% reverse convertible notes due Feb. 21, 2013 linked to **Sprint Nextel Corp.** shares, according to an FWP filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Sprint Nextel shares fall below 75% of the initial price during the life of the notes

and finish below the initial price, in which case the payout will be a number of Sprint Nextel shares equal to \$1,000 divided by the initial price.

The notes are expected to price on Aug. 15 and settle on Aug. 17. JPMorgan is the agent. The Cusip number is 48125V2T6.

## JPMorgan to price 14% reverse convertibles linked to U.S. Steel

New York, Aug. 9 - **JPMorgan Chase & Co.** plans to price 14% reverse convertible notes due Aug. 20, 2013 linked to **United States Steel Corp.** shares, according to an FWP filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless U.S. Steel shares fall below 75% of the initial price during the life of the notes

and finish below the initial price, in which case the payout will be a number of U.S. Steel shares equal to \$1,000 divided by the initial price.

The notes are expected to price on Aug. 15 and settle on Aug. 17. JPMorgan is the agent. The Cusip number is 48125V2V1.

## JPMorgan to price index-linked digital notes tied to S&amp;P 500

By *Jennifer Chiou*

New York, Aug. 9 - **JPMorgan Chase & Co.** plans to price 0% index-linked digital notes due Oct. 3, 2014 tied to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange

Commission.

If the index return is at least negative 20%, the payout at maturity will be par plus the threshold settlement amount of \$1,093 and \$1,113 per \$1,000 principal amount. Otherwise, investors will be fully exposed

to losses at a rate of 1.25% per 1% drop beyond 20%.

The notes (Cusip: 48125V2X7) will price on Aug. 14 and settle on Aug. 21. Goldman Sachs & Co. is the underwriter.

## Structured Products News

## JPMorgan plans 7% autocallable yield notes on Russell 2000, gold ETF

By Marisa Wong

Madison, Wis., Aug. 9 – **JPMorgan Chase & Co.** plans to price autocallable yield notes due Aug. 27, 2013 linked to the lesser performing of the **Market Vectors Gold Miners exchange-traded fund** and the **Russell 2000 index**, according to an FWP filing with the Securities and Exchange Commission.

The coupon is expected to be at least

7% and will be set at pricing. Interest is payable monthly.

The notes will be called at par plus accrued interest if the underlying components close above their initial levels on any of three call dates. The call dates are Nov. 21, Feb. 22, 2013 and May 22, 2013.

A trigger event will occur if either underlying component falls by more than

45% of its initial level on any day during the life of the notes.

The payout at maturity will be par unless a trigger event occurs and the lesser-performing component finishes below its initial level, in which case investors will be exposed to those losses.

The notes (Cusip: 48125V3H1) will price on Aug. 22 and settle on Aug. 27.

J.P. Morgan Securities LLC is the agent.

## Morgan Stanley plans market-linked step-up autocallables on S&amp;P 500

By Susanna Moon

Chicago, Aug. 9 – **Morgan Stanley** plans to price market-linked autocallable step-up notes due Aug. 31, 2032 linked to the **S&P 500 index**, according to an FWP filing with the Securities and Exchange Commission.

If the index closes at or above the 990 barrier level on a monthly observation date,

the notes will pay a contingent monthly coupon at an annualized rate of 7% for the first five years, stepping up to 8% for years six to 10, to 10% for years 11 to 15 and to 15% for years 16 to maturity.

The notes will be redeemed at par plus the contingent monthly coupon if the index closes at or above the initial index level on any quarterly redemption date beginning in

August 2017.

If the notes are not called, the payout at maturity will be par plus the contingent monthly coupon.

Morgan Stanley & Co. LLC is the agent.

The notes will price on Aug. 29 and settle on Aug. 31.

The Cusip number is 617482X41.

## New Issue:

## Barclays prices \$1 million 9.25% single observation reverse convertibles on Cummins

By Jennifer Chiou

New York, Aug. 9 – **Barclays Bank plc** priced \$1 million of 9.25% single observation reverse convertible notes due Aug. 9, 2013 linked to the common stock of **Cummins Inc.**, according to a 424B2

filing with the Securities and Exchange Commission.

Interest is payable monthly.

If the final share price is lower than the protection level, 75% of the initial share price, the payout at maturity will

be a number of Cummins shares equal to \$1,000 divided by the initial share price or, at Barclays' option, a cash amount equal to the value of those shares. Otherwise, the payout will be par.

Barclays is the agent.

Issuer:	Barclays Bank plc		share price or, at Barclays' option, cash
Issue:	Single observation reverse convertible notes		amount equal to value of those shares; otherwise, par
Underlying stock:	Cummins Inc. (NYSE: CMI)	Initial share price:	\$101.01
Amount:	\$1 million	Protection level:	\$75.7575, 75% of initial share price
Maturity:	Aug. 9, 2013	Pricing date:	Aug. 8
Coupon:	9.25%, payable monthly	Settlement date:	Aug. 10
Price:	Par	Agent:	Barclays
Payout at maturity:	If final share price is lower than protection level, Cummins shares equal to \$1,000 divided by the initial	Fees:	2%
		Cusip:	06741JN21

## Structured Products News

## New Issue:

## Barclays prices \$800,000 notes tied to EquityCompass Share Buyback

By Susanna Moon

Chicago, Aug. 9 – **Barclays Bank plc** priced \$800,000 of 0% notes due Aug. 10, 2015 linked to the **EquityCompass Share Buyback index**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes are puttable and will be called if the closing indicative note value falls to or below \$250.

For each \$1,000 principal amount of notes, the payout at maturity or upon redemption will be 97.5% of the greater of zero and the sum of (a) \$1,000 plus (b) \$1,000 multiplied by the closing indicative note return.

The closing indicative note return on any day is the percentage change of the

closing indicative note value from the initial closing indicative note value to the current closing indicative note value.

The closing indicative note value on the pricing date was \$1,000. On subsequent business days, it equals (a) the closing indicative note value on the last note rebalancing date multiplied by (b) one plus the net index periodic return as of that business day. The note rebalancing dates are the sixth calendar day of each month.

The net index periodic return equals the index periodic return as of that business day minus the investor fee, which is 0.9% per year.

The index periodic return equals the performance of the index from its closing level on the last note rebalancing date to its

closing level on that business day.

The index seeks to capture returns that may be available from investing in a basket of stocks that are selected using the EquityCompass Share Buyback Strategy, a trading restriction filter and concentration procedures. The strategy selects a portfolio of stocks of up to 30 companies with the most significant share buyback announcements in the prior three months. It is based on the premise that stocks of companies that announce share buybacks may be more likely to perform well because share buybacks are a signal to the market that the management of a company believes the company's shares are undervalued.

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc		
Issue:	Notes		
Underlying index:	EquityCompass Share Buyback index		
Amount:	\$800,000		
Maturity:	Aug. 10, 2015		
Coupon:	0%	Put option:	on last note rebalancing date, which occur monthly, multiplied by (b) one plus percentage change in index from last rebalancing date to current date minus investor fee of 0.9% per year
Price:	Variable	Call:	Subject to minimum of 10 notes
Payout at maturity:	97.5% of the greater of zero and the sum of (a) \$1,000 plus (b) \$1,000 multiplied by percentage change from initial closing indicative note value to current closing indicative note value	Initial index level:	If closing indicative note value falls to or below \$250
		Pricing date:	113.6124
		Settlement date:	Aug. 7
		Agent:	Aug. 10
Closing indicative note value:	\$1,000 on pricing date; after that, (a) closing indicative note value	Fees:	Barclays
		Cusip:	2.5%
			06741TCQ8

## New Issue:

## Credit Suisse prices \$1.1 billion more VelocityShares Daily 2x VIX Short-Term ETNs

By Jennifer Chiou

New York, Aug. 9 – **Credit Suisse AG, Nassau Branch** priced an additional \$1.1 billion total principal amount of 0% VelocityShares Daily 2x VIX Short-Term exchange-traded notes due Dec. 4, 2030 linked to the **S&P 500 VIX Short-Term Futures index**, according to 424B2 filings with the Securities and Exchange Commission.

The \$500 million tranche priced at 2.4316 for proceeds of \$12,158,000, while the \$600 million tranche also priced at 2.4316 for proceeds of \$14,589,600.

As previously reported, the ETNs were temporarily suspended from further issuance on Feb. 21 due to internal limits on the size of the notes. On March 22, the company announced plans to reopen issuance of the notes on a limited basis. On March 23, it increased the maximum

amount of notes it will price to \$10 billion from \$5.88 billion.

Since Nov. 29, 2010, the issuer has priced \$11.08 billion principal amount of notes at prices ranging from 2.4316 to 102.88.

The index is designed to provide investors with exposure to one or more maturities of futures contracts on the CBOE Volatility index, which reflect implied volatility of the S&P 500 index at various points along the volatility forward curve.

The closing indicative value on the inception date was \$100. On each day after that, it equals (a) (i) the closing indicative value on the immediately preceding day times (ii) the daily ETN performance minus (b) the daily investor fee. The closing indicative value will never be less than zero.

The daily ETN performance equals (a) one plus (b) the daily accrual plus (c) (i) the index return on that day times (ii) two. The daily accrual is the rate of interest that could be earned on a notional capital reinvestment at the 91-day U.S. Treasury rate.

The daily investor fee equals the closing indicative value on the preceding day times the daily ETN performance times 0.0095 divided by 365.

The payout at maturity will be the closing indicative value on Nov. 29, 2030.

The notes are puttable at a minimum of 25,000 notes. Holders will receive the closing indicative value minus an early redemption charge of 0.05%.

The notes are listed on the NYSE Arca under the ticker symbol “TVIX.”

Credit Suisse Securities (USA) LLC is the agent.

Issuer:	Credit Suisse AG, Nassau Branch	ETN performance minus (b) the daily investor fee; floor of zero; daily ETN performance equals one plus the daily accrual plus two times the index return
Issue:	VelocityShares Daily 2x VIX Short-Term exchange-traded notes	\$100
Underlying index:	S&P 500 VIX Short-Term Futures	At minimum of 25,000 notes
Amount:	\$11,079,500,000, increased from original \$15 million	Nov. 29, 2010 for original \$15 million; Aug. 8 for latest \$1.1 billion
Maturity:	Dec. 4, 2030	Dec. 2, 2010 for original issue; Aug. 9 for \$500 million and Aug. 13 for \$600 million in latest add-ons
Coupon:	0%	Credit Suisse Securities (USA) LLC
Prices:	Par of \$100 for original \$15 million; 2.4316 for latest \$1.1 billion	NYSE Arca: TVIX
Payout at maturity:	Closing indicative value on Nov. 29, 2030 equal to (a) (i) the closing indicative value on the immediately preceding day times (ii) the daily	22542D761
		Initial value:
		Put option:
		Pricing dates:
		Settlement dates:
		Underwriter:
		Listing:
		Cusip:

## Structured Products News

## New Issue:

## Goldman Sachs prices \$3.72 million buffered notes linked to S&amp;P 500

By *Angela McDaniels*

Tacoma, Wash., Aug. 9 – **Goldman Sachs Group, Inc.** priced \$3.72 million of 0% buffered medium-term notes, series D, due March 14, 2014 linked to the **S&P 500 index**, according to a 424B2

filing with the Securities and Exchange Commission.

The payout at maturity will be par plus the index return if the index return is positive, subject to a maximum settlement amount of \$1,130 per \$1,000 principal

amount of notes. Investors will receive par if the index declines by 20% or less and will lose 1% for every 1% that it declines beyond 20%.

Goldman Sachs & Co. is the underwriter.

Issuer:	Goldman Sachs Group, Inc.		\$1,000 principal amount of notes; par if index declines by 20% or less; 1% loss for every 1% that index declines beyond 20%
Issue:	Buffered medium-term notes, series D		
Underlying index:	S&P 500		
Amount:	\$3.72 million		
Maturity:	March 14, 2014	Initial index level:	1,401.35
Coupon:	0%	Pricing date:	Aug. 7
Price:	Par	Settlement date:	Aug. 14
Payout at maturity:	Par plus index return if index return is positive, subject to maximum settlement amount of \$1,130 per	Underwriter:	Goldman Sachs & Co.
		Fees:	1.65%
		Cusip:	38147B638

## New Issue:

## RBC sells \$20 million redeemable fixed-rate notes with 2.75% coupon

By *Marisa Wong*

Madison, Wis., Aug. 9 – **Royal Bank of Canada** priced \$20 million of 2.75% redeemable fixed-rate notes due Aug. 10,

2024, according to a 424B2 filing with the Securities and Exchange Commission.

Interest is payable semiannually.

The payout at maturity will be par.

The notes will be callable in whole at par on Feb. 10, 2013, Aug. 10, 2013, Feb. 10, 2014, Aug. 10, 2014 and Aug. 10, 2019.

RBC Capital Markets, LLC is the agent.

Issuer:	Royal Bank of Canada		10, 2013, Feb. 10, 2014, Aug. 10, 2014 and Aug. 10, 2019
Issue:	Redeemable fixed-rate notes		
Amount:	\$20 million	Pricing date:	Aug. 7
Maturity:	Aug. 10, 2024	Settlement date:	Aug. 10
Coupon:	2.75%, payable semiannually	Agent:	RBC Capital Markets, LLC
Price:	Par	Fees:	0.75%
Payout at maturity:	Par	Cusip:	78008SES1
Call option:	In whole at par on Feb. 10, 2013, Aug.		



## Structured Products News

## New Issue:

## Scotiabank prices \$14.6 mln buffered participation notes on MSCI EAFE

By Jennifer Chiou

New York, Aug. 9 – **Bank of Nova Scotia** priced \$14,595,000 of series A buffered participation notes with digital coupon due March 17, 2014 linked to

the **MSCI EAFE index**, according to an SUPPL filing with the Securities and Exchange Commission.

If the final index level is at least 85% of the initial level, the payout at maturity

will be par plus the digital coupon of 10%.

Investors will lose 1.1765% for each 1% index decline beyond the 15% buffer.

Scotia Capital (USA) Inc. is the underwriter with Goldman Sachs & Co. as dealer.

Issuer:	Bank of Nova Scotia	Initial index:	up to 15%; 1.1765% loss for each 1% index decline beyond 15%
Issue:	Series A buffered participation notes with digital coupon	Buffer level:	1,476.53
Underlying index:	MSCI EAFE	Trade date:	1,255.0505, 85% of initial level
Amount:	\$14,595,000	Settlement date:	Aug. 7
Maturity:	March 17, 2014	Underwriter:	Aug. 14
Coupon:	0%	Fees:	Scotia Capital (USA) Inc. with Goldman Sachs & Co. as dealer
Price:	Par	Cusip:	0.25%
Payout at maturity:	Par plus the digital coupon of 10% if final index level is at least 85% of the initial level; par if index declines by		064159726

## New Issue:

## UBS prices \$249,958 21.07% trigger yield optimization notes linked to Alpha Natural

New York, Aug. 9 – **UBS AG, London Branch** priced \$249,958.25 of 21.07% trigger yield optimization notes due Aug. 14, 2013 linked to the common stock of **Alpha Natural Resources, Inc.**, according to a 424B2 filing with the Securities and

Exchange Commission.

The face amount of each note is \$7.25, which is equal to the initial share price of Alpha Natural stock.

Interest is payable monthly.

The payout at maturity will be par

unless the final price of Alpha Natural stock is less than 60% of the initial share price, in which case investors will receive one Alpha Natural share per note.

UBS Financial Services Inc. and UBS Investment Bank are the underwriters.

Issuer:	UBS AG, London Branch	Initial share price:	otherwise, par
Issue:	Trigger yield optimization notes	Trigger price:	\$7.25
Underlying stock:	Alpha Natural Resources, Inc. (NYSE: ANR)	Pricing date:	\$4.35, 60% of initial price
Amount:	\$249,958.25	Settlement date:	Aug. 9
Maturity:	Aug. 14, 2013	Underwriters:	Aug. 14
Coupon:	21.07%, payable monthly	Fees:	UBS Financial Services Inc. and UBS Investment Bank
Price:	Par of \$7.25	Cusip:	2%
Payout at maturity:	If final share price is less than trigger price, one Alpha Natural share;		90269X146

## Structured Products News

## New Issue:

## UBS prices \$274,747 6.77% trigger yield optimization notes linked to Caterpillar

New York, Aug. 9 – **UBS AG, London Branch** priced \$274,747.20 of 6.77% annualized trigger yield optimization notes due Feb. 13, 2013 linked to the common stock of **Caterpillar Inc.**, according to a 424B2 filing with the Securities and

Exchange Commission.

The face amount of each note is \$88.40, which is equal to the initial share price of Caterpillar stock.

Interest is payable monthly.

The payout at maturity will be par

unless the final price of Caterpillar stock is less than 80% of the initial share price, in which case investors will receive one Caterpillar share per note.

UBS Financial Services Inc. and UBS Investment Bank are the underwriters.

Issuer:	UBS AG, London Branch	Initial share price:	par
Issue:	Trigger yield optimization notes	Trigger price:	\$88.40
Underlying stock:	Caterpillar Inc. (NYSE: CAT)	Pricing date:	\$70.72, 80% of initial price
Amount:	\$274,747.20	Settlement date:	Aug. 9
Maturity:	Feb. 13, 2013	Underwriters:	Aug. 14
Coupon:	6.77%, payable monthly	Fees:	UBS Financial Services Inc. and UBS
Price:	Par of \$88.40	Cusip:	Investment Bank
Payout at maturity:	If final share price is less than trigger price, one Caterpillar share; otherwise,		0.9%
			90269X153

## New Issue:

## UBS prices \$99,963 8.49% trigger yield optimization notes on Cummins

New York, Aug. 9 – **UBS AG, London Branch** priced \$99,963.36 of 8.49% annualized trigger yield optimization notes due Feb. 14, 2013 linked to the common stock of **Cummins Inc.**, according to a 424B2 filing with the Securities and

Exchange Commission.

The face amount of each note is \$101.28, which is equal to the initial share price of Cummins stock.

Interest is payable monthly.

The payout at maturity will be par

unless the final price of Cummins stock is less than 75% of the initial share price, in which case investors will receive one Cummins share per note.

UBS Financial Services Inc. and UBS Investment Bank are the underwriters.

Issuer:	UBS AG, London Branch	Initial share price:	par
Issue:	Trigger yield optimization notes	Trigger price:	\$101.28
Underlying stock:	Cummins Inc. (NYSE: CMI)	Pricing date:	\$75.96, 75% of initial price
Amount:	\$99,963.36	Settlement date:	Aug. 9
Maturity:	Feb. 14, 2013	Underwriters:	Aug. 14
Coupon:	8.49%, payable monthly	Fees:	UBS Financial Services Inc. and UBS
Price:	Par of \$101.28	Cusip:	Investment Bank
Payout at maturity:	If final share price is less than trigger price, one Cummins share; otherwise,		0.5%
			90269X138

## Structured Products News

## New Issue:

## UBS prices \$149,970 21.21% trigger yield optimization notes tied to J.C. Penney

New York, Aug. 9 – **UBS AG, London Branch** priced \$149,970.60 of 21.21% annualized trigger yield optimization notes due Nov. 15, 2012 linked to the common stock of **J.C. Penney Co., Inc.**, according to a 424B2 filing with the Securities and

Exchange Commission.

The face amount of each note is \$22.10, which is equal to the initial share price of J stock.

Interest is payable monthly.

The payout at maturity will be par

unless the final price of J stock is less than 70% of the initial share price, in which case investors will receive one J share per note.

UBS Financial Services Inc. and UBS Investment Bank are the underwriters.

Issuer:	UBS AG, London Branch	Initial share price:	\$22.10
Issue:	Trigger yield optimization notes	Trigger price:	\$15.47, 70% of initial price
Underlying stock:	J.C. Penney Co., Inc. (NYSE: JCP)	Pricing date:	Aug. 9
Amount:	\$149,970.60	Settlement date:	Aug. 14
Maturity:	Nov. 15, 2012	Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Coupon:	21.21%, payable monthly	Fees:	0.35%
Price:	Par of \$22.10	Cusip:	90269X161
Payout at maturity:	If final share price is less than trigger price, one J share; otherwise, par		

## New Issue:

## UBS prices \$216,000 trigger phoenix autocallables linked to VMware

New York, Aug. 9 – **UBS AG, London Branch** priced \$216,000.00 of trigger phoenix autocallable optimization securities due Aug. 16, 2013 linked to the common stock of **VMware, Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

price – on a monthly observation date, the issuer will pay a contingent coupon for that month at the rate of 16.78%. Otherwise, no coupon will be paid that month.

If the shares close at or above the initial price on a monthly observation date, the notes will be called at par plus the contingent coupon.

If the notes are not called and VMware shares finish at or above the trigger price, the payout at maturity will be par plus the contingent coupon. Otherwise, investors will be exposed to the share price decline from the initial price.

UBS Financial Services Inc. and UBS Investment Bank are the underwriters.

If VMware stock closes at or above the trigger price – 80% of the initial share

Issuer:	UBS AG, London Branch	Call:	Automatically at par plus contingent coupon if VMware shares close at or above initial price on a monthly observation date
Issue:	Trigger phoenix autocallable optimization securities	Initial share price:	\$97.74
Underlying stock:	VMware, Inc. (NYSE: VMW)	Trigger price:	\$78.19, 80% of initial price
Amount:	\$216,000.00	Pricing date:	Aug. 9
Maturity:	Aug. 16, 2013	Settlement date:	Aug. 14
Coupon:	16.78%, payable monthly if stock closes at or above trigger price on observation date for that month	Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Price:	Par of \$10.00	Fees:	1.25%
Payout at maturity:	Par plus contingent coupon if VMware shares finish at or above trigger price; otherwise, par plus stock return	Cusip:	90269X120

## Structured Products News

## New Issue:

## UBS prices \$2.5 million contingent buffer enhanced notes on palladium

By Jennifer Chiou

New York, Aug. 9 – **UBS AG, Jersey Branch** priced \$2.5 million of 0% contingent buffer enhanced notes due Aug. 20, 2013 linked to **palladium**, according

to a 424B2 filing with the Securities and Exchange Commission.

If the price of palladium finishes at or above the 80% barrier level, the payout at maturity will be par plus 7.7%.

If the price finishes below the barrier level, investors will be fully exposed to losses.

UBS Investment Bank is the underwriter, with JPMorgan Chase Bank, NA and J.P. Morgan Securities LLC as agents.

Issuer:	UBS AG, Jersey Branch	Initial price:	\$585.00
Issue:	Contingent buffer enhanced notes	Barrier level:	\$468.00, 80% of initial price
Underlying commodity:	Palladium	Pricing date:	Aug. 8
Amount:	\$2.5 million	Settlement date:	Aug. 13
Maturity:	Aug. 20, 2013	Underwriter:	UBS Investment Bank, with JPMorgan Chase Bank, NA and J.P. Morgan Securities LLC as agents
Coupon:	0%	Fees:	1%
Price:	Par	Cusip:	90261JKS1
Payout at maturity:	If palladium finishes at or above barrier level, par plus 7.7%; otherwise, full exposure to palladium decline		

## New Issue:

## FHLB prices \$116 million five-year callable step up notes at 0.75% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** priced \$116 million of 0.75% initial rate five-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Aug. 28, 2017 and have a Bermuda call.

Cantor Fitzgerald is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Aug. 9
Amount:	\$116 million	Settlement date:	Aug. 28
Maturity:	Aug. 28, 2017	Underwriter:	Cantor Fitzgerald
Coupon:	0.75% initial rate	Cusip:	313380GK7
Price:	Par		

## New Issue:

## FHLB upsizes to \$70 million 10-year callable step up notes at 1% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** upsized to \$70 million its sale of 1% initial rate 10-year callable step up notes

at par, according to the agency's web site. The bonds will mature on Aug. 26, 2022 and have a Bermuda call.

FHLB originally priced \$50 million of the issue. First Tennessee is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Aug. 7
Amount:	\$70 million	Settlement date:	Aug. 27
Maturity:	Aug. 26, 2022	Underwriter:	First Tennessee
Coupon:	1% initial rate	Cusip:	313380F36
Price:	Par		

## New Issue:

## FHLB upsizes to \$65 million 15-year callable step up notes at 2% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** upsized to \$65 million its sale of 2% initial rate 15-year callable step up notes

at par, according to the agency's web site. The bonds will mature on Aug. 20, 2027 and have a Bermuda call.

FHLB originally priced \$55 million of the issue. JVB is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	July 26
Amount:	\$65 million	Settlement date:	Aug. 20
Maturity:	Aug. 20, 2027	Underwriter:	JVB
Coupon:	2% initial rate	Cusip:	313380CM7
Price:	Par		

## New Issue:

## FHLB prices \$55 mln five-year callable step up notes at 0.5% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** priced \$55 million of 0.5% initial rate five-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Aug. 28, 2017 and have a Bermuda call. Morgan Keegan is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Aug. 9
Amount:	\$55 million	Settlement date:	Aug. 28
Maturity:	Aug. 28, 2017	Underwriter:	Morgan Keegan
Coupon:	0.5% initial rate	Cusip:	313380GP6
Price:	Par		

## Structured Products News

## New Issue:

## FHLB prices \$50 million 15-year callable step up notes at 1% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** priced \$50 million of 1% initial rate 15-year callable step up notes

at par, according to the agency's web site. The bonds will mature on Aug. 27,

2027 and have a Canary call.

Morgan Keegan and Vining Sparks are the managers.

Issuer:	Federal Home Loan Banks	Call:	Canary call
Issue:	Step up notes	Pricing date:	Aug. 9
Amount:	\$50 million	Settlement date:	Aug. 27
Maturity:	Aug. 27, 2027	Underwriters:	Morgan Keegan and Vining Sparks
Coupon:	1% initial rate	Cusip:	313380GH4
Price:	Par		

## New Issue:

## FHLB prices \$40 million five-year callable step down notes at 1.5% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** priced \$40 million of 1.5% initial rate five-year callable step down notes at par, according to the agency's web site.

The bonds will mature on Sept. 5, 2017 and have a Bermuda call.

Morgan Stanley is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step down notes	Pricing date:	Aug. 8
Amount:	\$40 million	Settlement date:	Sept. 5
Maturity:	Sept. 5, 2017	Underwriter:	Morgan Stanley
Coupon:	1.5% initial rate	Cusip:	313380G43
Price:	Par		

## New Issue:

## FHLB prices \$30 million 15-year callable step up notes at 1% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** priced \$30 million of 1% initial rate 15-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Aug. 27, 2027 and have a Bermuda call.

First Tennessee is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Aug. 9
Amount:	\$30 million	Settlement date:	Aug. 27
Maturity:	Aug. 27, 2027	Underwriter:	First Tennessee
Coupon:	1% initial rate	Cusip:	313380GR2
Price:	Par		

## Structured Products News

## New Issue:

## FHLB upsizes to \$25 million 10-year one-time callable step up notes at 1% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** upsized to \$25 million its sale of 1% initial rate 10-year one-time callable step up notes at par, according to the agency's web site.

The bonds will mature on Aug. 15, 2022 and are callable one time. FHLB originally priced \$15 million of the issue. Morgan Stanley is the manager.

Issuer:	Federal Home Loan Banks	Call:	One time
Issue:	Step up notes	Pricing date:	July 27
Amount:	\$25 million	Settlement date:	Aug. 15
Maturity:	Aug. 15, 2022	Underwriter:	Morgan Stanley
Coupon:	1% initial rate	Cusip:	313380D53
Price:	Par		

## New Issue:

## FHLB upsizes to \$25 million 10-year callable step up notes at 1% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** upsized to \$25 million its sale of 1% initial rate 10-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Aug. 23, 2022 and have a Canary call. FHLB originally priced \$15 million of the issue. BMO Capital Markets Corp. is the manager.

Issuer:	Federal Home Loan Banks	Call:	Canary call
Issue:	Step up notes	Pricing date:	Aug. 7
Amount:	\$25 million	Settlement date:	Aug. 23
Maturity:	Aug. 23, 2022	Underwriter:	BMO Capital Markets Corp.
Coupon:	1% initial rate	Cusip:	313380FL6
Price:	Par		

## New Issue:

## FHLB prices \$25 million five-year callable step up notes at 0.75% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** priced \$25 million of 0.75% initial rate five-year callable step up notes at par, according to the agency's web site. The bonds will mature on Aug. 28,

2017 and have a Bermuda call. Janney Montgomery Scott and BOSC Inc. are the managers.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Aug. 9
Amount:	\$25 million	Settlement date:	Aug. 28
Maturity:	Aug. 28, 2017	Underwriters:	Janney Montgomery Scott and BOSC Inc.
Coupon:	0.75% initial rate	Cusip:	313380GG6
Price:	Par		

## Structured Products News

## New Issue:

## FHLB prices \$15 mln 15-year callable step up notes at 1.3% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** priced \$15 million of 1.3% initial rate 15-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Aug. 27, 2027 and have a Canary call.

Credit Suisse is the manager.

Issuer:	Federal Home Loan Banks	Call:	Canary call
Issue:	Step up notes	Pricing date:	Aug. 8
Amount:	\$15 million	Settlement date:	Aug. 27
Maturity:	Aug. 27, 2027	Underwriter:	Credit Suisse
Coupon:	1.3% initial rate	Cusip:	313380G27
Price:	Par		

## New Issue:

## FHLB prices \$15 mln 15-year callable step up notes at 1.5% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** priced \$15 million of 1.5% initial rate 15-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Sept. 7, 2027 and have a Bermuda call.

Morgan Stanley is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Aug. 8
Amount:	\$15 million	Settlement date:	Sept. 7
Maturity:	Sept. 7, 2027	Underwriter:	Morgan Stanley
Coupon:	1.5% initial rate	Cusip:	313380G68
Price:	Par		

## New Issue:

## FHLB prices \$15 million 15-year callable step up notes at 1% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** priced \$15 million of 1% initial rate 15-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Aug. 27, 2027 and have a Bermuda call.

Morgan Keegan and BOSC Inc. are the managers.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Aug. 8
Amount:	\$15 million	Settlement date:	Aug. 27
Maturity:	Aug. 27, 2027	Underwriters:	Morgan Keegan and BOSC Inc.
Coupon:	1% initial rate	Cusip:	313380G76
Price:	Par		



## Structured Products News

## New Issue:

## FHLB prices \$15 million 12-year callable step up notes at 2% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** priced \$15 million of 2% initial rate 12-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Aug. 22, 2024 and have a Bermuda call.

First Tennessee is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Aug. 8
Amount:	\$15 million	Settlement date:	Aug. 22
Maturity:	Aug. 22, 2024	Underwriter:	First Tennessee
Coupon:	2% initial rate	Cusip:	313380G84
Price:	Par		

## New Issue:

## FHLB prices \$15 million 15-year callable step up notes at 2% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** priced \$15 million of 2% initial rate 15-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Aug. 27, 2027 and have a Bermuda call.

First Tennessee is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Aug. 8
Amount:	\$15 million	Settlement date:	Aug. 27
Maturity:	Aug. 27, 2027	Underwriter:	First Tennessee
Coupon:	2% initial rate	Cusip:	313380G92
Price:	Par		

## New Issue:

## FHLB prices \$15 million 15-year one-time callable step up notes at 1% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** priced \$15 million of 1% initial rate 15-year one-time callable step up notes at par, according to the agency's web site.

The bonds will mature on Aug. 27, 2027 and are callable one time.

Cantor Fitzgerald is the manager.

Issuer:	Federal Home Loan Banks	Call:	One time
Issue:	Step up notes	Pricing date:	Aug. 8
Amount:	\$15 million	Settlement date:	Aug. 27
Maturity:	Aug. 27, 2027	Underwriter:	Cantor Fitzgerald
Coupon:	1% initial rate	Cusip:	313380GA9
Price:	Par		

## Structured Products News

## New Issue:

## FHLB prices \$15 million three-year callable step up notes at 0.3% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** priced \$15 million of 0.3% initial rate three-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Aug. 28, 2015 and have a Bermuda call.

Stifel Nicolaus is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Aug. 9
Amount:	\$15 million	Settlement date:	Aug. 28
Maturity:	Aug. 28, 2015	Underwriter:	Stifel Nicolaus
Coupon:	0.3% initial rate	Cusip:	313380GC5
Price:	Par		

## New Issue:

## FHLB prices \$15 mln 15-year callable step up notes at 1.5% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** priced \$15 million of 1.5% initial rate 15-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Aug. 27, 2027 and have a Bermuda call.

Duncan-Williams Inc. is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Aug. 9
Amount:	\$15 million	Settlement date:	Aug. 27
Maturity:	Aug. 27, 2027	Underwriter:	Duncan-Williams Inc.
Coupon:	1.5% initial rate	Cusip:	313380GF8
Price:	Par		

## New Issue:

## FHLB prices \$15 mln 10-year callable step up notes at 1.5% initial rate

New York, Aug. 9 - **Federal Home Loan Banks** priced \$15 million of 1.5% initial rate 10-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Sept. 7, 2022 and have a Bermuda call.

Morgan Stanley is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Aug. 9
Amount:	\$15 million	Settlement date:	Sept. 7
Maturity:	Sept. 7, 2022	Underwriter:	Morgan Stanley
Coupon:	1.5% initial rate	Cusip:	313380GQ4
Price:	Par		

## Structured Products Calendar

### BANK OF AMERICA CORP.

- Fixed-to-floating notes with a minimum coupon due Aug. 22, 2019; via Bank of America Merrill Lynch; settling Aug. 22; Cusip: 06048WNA4
- 0% Strategic Accelerated Redemption Securities due August 2013 linked to the common stock of Apple Inc.; via Bank of America Merrill Lynch; pricing in August
- 0% Currency Market Index Target-Term Securities due August 2015 linked to the Chinese renminbi/dollar exchange rate measure; via Bank of America Merrill Lynch; pricing in August
- 0% enhanced market-linked step-up notes with buffer due August 2015 linked to the Dow Jones industrial average; 90% trigger; via Bank of America Merrill Lynch; pricing in August
- 0% Market Index Target-Term Securities due August 2018 linked to the Dow Jones industrial average; via Bank of America Merrill Lynch; pricing in August
- Capped Leveraged Index Return Notes due September 2014 linked to the spot price of gold; 90% trigger; via Bank of America Merrill Lynch; pricing in August
- 0% Strategic Accelerated Redemption Securities due August 2013 linked to iShares MSCI EAFE index fund and the iShares MSCI Emerging Markets index fund; 95% trigger; via Bank of America Merrill Lynch; pricing in August
- 0% Accelerated Return Notes due October 2013 linked to the NYSE Arca Gold Miners index; via Bank of America Merrill Lynch; pricing in August
- 0% Accelerated Return Notes due October 2013 linked to the Rogers International Commodity Index – Excess Return; via Bank of America Merrill Lynch; pricing in August
- 0% Accelerated Return Notes due October 2013 linked to the Russell 2000 index; via Bank of America Merrill Lynch; pricing in August
- Autocallable range accrual notes due August 2027 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in August
- Autocallable market-linked step-up notes due August 2015 linked to the S&P 500 index; 95% trigger; via Bank of America Merrill Lynch; pricing in August
- 0% Accelerated Return Notes due August 2014 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in August

- Market-linked step-up notes due August 2015 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in August
- 0% market-linked step-up notes due August 2014 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in August
- Capped Leveraged Index Return Notes due August 2014 linked to S&P 500 index, the MSCI EAFE index and the MSCI Emerging Markets index; 90% trigger; via Bank of America Merrill Lynch; pricing in August

### BANK OF MONTREAL

- 0% contingent risk absolute return notes due Aug. 29, 2014 linked to the iShares Russell 2000 index fund; via BMO Capital Markets Corp.; pricing Aug. 24; Cusip: 06366RGS8
- 0% contingent risk absolute return notes due Aug. 29, 2014 linked to the iShares Russell 2000 index fund; via BMO Capital Markets Corp.; pricing Aug. 24; Cusip: 06366RGT6
- 0% buffered bullish digital return notes due Aug. 29, 2014 linked to the S&P 500 index and the iShares Russell 2000 index fund; via BMO Capital Markets Corp.; pricing Aug. 29; Cusip: 06366RGK5
- 0% contingent risk absolute return notes due Aug. 29, 2014 linked to the iShares MSCI EAFE index fund; via BMO Capital Markets Corp.; pricing Aug. 29; Cusip: 06366RGP4
- 0% contingent risk absolute return notes due Aug. 29, 2014 linked to the iShares MSCI Emerging Markets index fund; via BMO Capital Markets Corp.; pricing Aug. 29; Cusip: 06366RGN9
- 0% contingent risk absolute return notes due Aug. 29, 2014 linked to the PowerShares QQQ Trust, Series 1; via BMO Capital Markets Corp.; pricing Aug. 29; Cusip: 06366RGM1
- Contingent coupon barrier notes due Aug. 31, 2017 linked to the spot price of silver; via BMO Capital Markets Corp.; pricing Aug. 29; Cusip: 06366RGR0
- 0% contingent risk absolute return notes due Aug. 29, 2014 linked to the S&P 500 index; via BMO Capital Markets Corp.; pricing Aug. 29; Cusip: 06366RGL3
- Range accrual notes with contingent downside protection due Aug. 31, 2017 linked to the S&P 500 index; via BMO Capital Markets Corp.; pricing Aug. 29; Cusip: 06366RGJ8

*Continued on page 20*

## Structured Products Calendar

*Continued from page 19*

### BANK OF THE WEST

- Contingent variable income market-linked certificates of deposit due Aug. 30, 2017 linked to the common stocks of AT&T Inc., Duke Energy Corp., Eli Lilly & Co., Goldcorp Inc., Hewlett-Packard Co., Johnson & Johnson, Kellogg Co., Mattel, Inc., McDonald's Corp. and Southern Co.; via agent BNP Paribas Securities Corp. and distributor Advisors Asset Management, Inc.; pricing Aug. 27; Cusip: 06426XEK2
- Contingent variable income market-linked certificates of deposit due Aug. 30, 2019 linked to the common stocks of AT&T Inc., Duke Energy Corp., Eli Lilly & Co., Goldcorp Inc., Hewlett-Packard Co., Johnson & Johnson, Kellogg Co., Mattel, Inc., McDonald's Corp. and Southern Co.; via agent BNP Paribas Securities Corp. and distributor Advisors Asset Management, Inc.; pricing Aug. 27; Cusip: 06426XEM8
- Contingent variable income market-linked certificates of deposit due Aug. 30, 2019 with a minimum annual interest payment linked to the common stocks of AT&T Inc., Duke Energy Corp., Eli Lilly & Co., Goldcorp Inc., Hewlett-Packard Co., Johnson & Johnson, Kellogg Co., Mattel, Inc., McDonald's Corp. and Southern Co.; via agent BNP Paribas Securities Corp. and distributor Advisors Asset Management, Inc.; pricing Aug. 27; Cusip: 06426XEN6
- 0% market-linked certificates of deposit due Aug. 30, 2019 linked to the Morningstar Ultimate Stock-Pickers Target Volatility 7 index; via agent BNP Paribas Securities Corp. and distributor Advisors Asset Management, Inc.; pricing Aug. 27; Cusip: 06426XEQ9
- Contingent variable income market-linked certificates of deposit due Aug. 30, 2019 with a minimum annual interest payment linked to the S&P GSCI Cocoa Dynamic Roll Index Excess Return, S&P GSCI Coffee Dynamic Roll Index Excess Return, S&P GSCI Corn Dynamic Roll Index Excess Return, S&P GSCI Cotton Dynamic Roll Index Excess Return, S&P GSCI Gold Dynamic Roll Index Excess Return, S&P GSCI Lead Dynamic Roll Index Excess Return, S&P GSCI Natural Gas Dynamic Roll Index Excess Return, S&P GSCI Nickel Dynamic Roll Index Excess Return, S&P GSCI Silver Dynamic Roll Index Excess Return and S&P GSCI Wheat Dynamic Roll Index Excess Return; via agent BNP Paribas Securities Corp. and distributor Advisors Asset Management, Inc.; pricing Aug. 27; Cusip: 06426XEPI

### BARCLAYS BANK DELAWARE

- Certificates of deposit due Aug. 30, 2018 linked to a basket of common stocks (Apple Inc., Darden Restaurants, Inc., Eli Lilly and Co., Freeport-McMoRan Copper & Gold Inc., Hewlett-Packard

Co., New York Community Bancorp Inc., Northeast Utilities, Inc., Silver Wheaton Corp., Southern Copper Corp. and Walgreen Co.); via Barclays; pricing Aug. 27; Cusip: 06740AVH9

- Certificates of deposit due Aug. 30, 2018 linked to the S&P 500 index; via Barclays; pricing Aug. 27; Cusip: 06740AVD8
- 0% certificates of deposit due Aug. 30, 2019 linked to a basket of indexes (S&P 500 index, the Euro Stoxx 50 index and the FTSE 100 index); via Barclays; pricing Aug. 27; Cusip: 06740AVL0
- Certificates of deposit due Aug. 30, 2019 linked to a basket of commodity subindexes (S&P GSCI Sugar Index Excess Return, the S&P GSCI Cocoa Index Excess Return, the S&P GSCI Corn Index Excess Return, the S&P GSCI Lean Hogs Index Excess Return, the S&P GSCI Live Cattle Index Excess Return, the S&P GSCI Gold Index Excess Return, the S&P GSCI Natural Gas Index Excess Return, the S&P GSCI Lead Index Excess Return, the S&P GSCI Nickel Index Excess Return and the S&P GSCI Zinc Index Excess Return); via Barclays; pricing Aug. 27; Cusip: 06740AVM8
- 0% certificates of deposit due Aug. 31, 2017 linked to a basket of currencies relative to the dollar (Brazilian real, the Russian ruble, the Indian rupee and the Chinese renminbi); via Barclays; pricing Aug. 28; Cusip: 06740AVK2

### BARCLAYS BANK PLC

- 17.5% reverse convertible notes due Feb. 14, 2013 linked to Chesapeake Energy Corp. stock; via Barclays Capital; pricing Aug. 10; Cusip: 06741JM22
- 8% reverse convertible notes due Aug. 14, 2013 linked to Cisco Systems, Inc. stock; via Barclays Capital; pricing Aug. 10; Cusip: 06741JM55
- 0% notes due Feb. 13, 2014 linked to the Euro Stoxx 50 index; 60% trigger; via Barclays Capital Inc.; pricing Aug. 10; Cusip: 06741TEC7
- 10.5% reverse convertible notes due Aug. 14, 2013 linked to Freeport-McMoRan Copper & Gold Inc. stock; via Barclays Capital; pricing Aug. 10; Cusip: 06741JM48
- 20% reverse convertible notes due Feb. 14, 2013 linked to Green Mountain Coffee Roasters, Inc. stock; via Barclays Capital; pricing Aug. 10; Cusip: 06741JM30
- 8.5% reverse convertible notes due Aug. 14, 2013 linked to JPMorgan Chase & Co. stock; via Barclays Capital; pricing Aug. 10; Cusip: 06741JM63

*Continued on page 21*

## Structured Products Calendar

*Continued from page 20*

- 20% reverse convertible notes due Nov. 16, 2012 linked to Peabody Energy Corp. stock; via Barclays Capital; pricing Aug. 10; Cusip: 06741JL98
- 12.5% reverse convertible notes due Nov. 16, 2012 linked to Western Refining, Inc. stock; via Barclays Capital; pricing Aug. 10; Cusip: 06741JL80
- Contingent income autocallable securities due Aug. 27, 2013 linked to Dow Chemical Co. shares; 70% trigger; via Barclays with Morgan Stanley Smith Barney LLC; pricing Aug. 15; Cusip: 06738G258
- 0% relative performance securities due Aug. 21, 2017 linked to the S&P 500 index and the Barclays US 5Y Treasury Futures index; via UBS Financial Services Inc. and Barclays Capital Inc.; pricing Aug. 16
- 7.5%-9.5% autocallable yield notes due Aug. 22, 2013 linked to the Russell 2000 index and the iShares MSCI Brazil index fund; via Barclays; pricing Aug. 17; Cusip: 06741TDW4
- Fixed-rate dual range accrual notes due Aug. 24, 2017 linked to Libor; via Barclays; pricing Aug. 21; Cusip: 06741TDX2
- Annual reset coupon buffered notes due Aug. 31, 2017 linked to the S&P 500 index; via Barclays; pricing Aug. 28; Cusip: 06741TDZ7
- 0% Super Track notes due Dec. 31, 2015 linked to the S&P 500 index; via Barclays; pricing Aug. 28; Cusip: 06741TEA1
- Notes due Aug. 31, 2016 linked to the S&P GSCI Sugar Index Excess Return, the S&P GSCI Cocoa Index Excess Return, the S&P GSCI Corn Index Excess Return, the S&P GSCI Cotton Index Excess Return, the S&P GSCI Lean Hogs Index Excess Return, the S&P GSCI Gold Index Excess Return, the S&P GSCI Natural Gas Index Excess Return, the S&P GSCI Lead Index Excess Return, the S&P GSCI Nickel Index Excess Return and the S&P GSCI Zinc Index Excess Return; via Barclays Capital Inc.; pricing Aug. 28; Cusip: 06741TDG9
- 11.5% reverse convertible notes due Feb. 28, 2013 linked to Expedia, Inc. stock; via Barclays Capital; pricing Aug. 29; Cusip: 06741JL56
- 9.5% reverse convertible notes due Aug. 30, 2013 linked to MetLife, Inc. stock; via Barclays Capital; pricing Aug. 29; Cusip: 06741JL64
- 11.25% reverse convertible notes due Aug. 30, 2013 linked to Monster Beverage Corp. stock; via Barclays Capital; pricing Aug. 29; Cusip: 06741JL72

- 0% buffered Super Track digital notes due Aug. 29, 2014 linked to the S&P 500 index; via Barclays; pricing Aug. 29; Cusip: 06741TDY0

### CITIBANK, NA

- Callable range accrual certificates of deposit due Aug. 30, 2032 linked to Libor and the S&P 500 index; via Citigroup Global Markets Inc.; pricing Aug. 27; Cusip: 172986LT6
- Callable fixed-to-inverse-floating-rate market-linked certificates of deposit due Aug. 30, 2032 linked to the Russell 2000 index; via Citigroup Global Markets Inc.; pricing Aug. 27; Cusip: 172986LU3

### CITIGROUP FUNDING INC.

- Callable step-up coupon notes due Aug. 22, 2027; via Citigroup Global Markets Inc.; pricing Aug. 17; Cusip: 1730T0YF0
- Market-linked coupon notes due August 2015 linked to the Russell 2000 index; via Citigroup Global Markets Inc.; pricing Aug. 24; Cusip: 1730T0YG8
- Non-callable fixed-to-floating notes due August 2016; via Citigroup Global Markets Inc.; pricing Aug. 27; Cusip: 1730T0YL7
- 0% buffered digital plus securities due Feb. 26, 2016 linked to the Dow Jones industrial average; via Citigroup Global Markets Inc.; pricing Aug. 27; Cusip: 1730T0YH6
- Buffered range accrual notes linked to the S&P 500 index; via Citigroup Global Markets Inc.; pricing Aug. 27; Cusip: 1730T0YJ2
- Autocallable contingent coupon equity-linked securities due Sept. 5, 2013 linked to Apple Inc. shares; via Citigroup Global Markets Inc.; pricing Aug. 30; Cusip: 1730T0YK9
- 16%-20% single observation Equity LinKed Securities due Feb. 27, 2013 linked to the common stock of Cobalt International Energy, Inc.; via Citigroup Global Markets Inc. (underwriter) and Morgan Stanley Smith Barney LLC (distribution); pricing Aug. 30; Cusip: 17318Q640
- 0% trigger jump securities due August 2015 linked to the S&P 500 index; via Citigroup Global Markets Inc.; pricing Aug. 30; Cusip: 17318Q632

### CREDIT SUISSE AG, NASSAU BRANCH

- 0% notes due Aug. 28, 2013 linked to a weighted basket of three buffered return enhanced components, i.e. the Euro Stoxx 50,

*Continued on page 22*

# Structured Products Calendar

*Continued from page 21*

Topix and FTSE 100 indexes; via J.P. Morgan Securities LLC and JPMorgan Chase Bank NA; pricing Aug. 10; Cusip: 22546TXS5

- 0% buffered return equity securities due Aug. 15, 2016 linked to the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing Aug. 10; Cusip: 22546TXN6

- 0% capped knock-out notes due Aug. 28, 2013 linked to the common stock of Wells Fargo & Co.; via J.P. Morgan Securities LLC and JPMorgan Chase Bank, NA; pricing Aug. 10; Cusip: 22546TXT3

- 0% absolute return barrier securities due Aug. 21, 2014 linked to the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Aug. 16; Cusip: 22546TWT4

- High/low coupon callable yield notes due Nov. 27, 2013 linked to the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Aug. 22; Cusip: 22546TWX5

- 0% digital plus barrier notes due Sept. 1, 2014 linked to the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Aug. 24; Cusip: 22546TXK2

- 0% absolute return barrier securities due Oct. 29, 2014 linked to the S&P 500 index; via Credit Suisse Securities (USA) LLC; Aug. 24; Cusip: 22546TXJ5

- 0% Buffered Accelerated Return Equity Securities due Aug. 31, 2016 linked to S&P 500 index, the Russell 2000 index and the MSCI EAFE index; via Credit Suisse Securities (USA) LLC; pricing Aug. 24; Cusip: 22546TXL0.

- 0% Buffered Accelerated Return Equity Securities due Sept. 3, 2013 linked to the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Aug. 27; Cusip: 22546TXG1

- 0% Buffered Accelerated Return Equity Securities due Sept. 3, 2013 linked to the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing Aug. 27; Cusip: 22546TXH9

- High/low coupon callable yield notes due Aug. 30, 2013 linked to the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Aug. 27; Cusip: 22546TXF3

- Call warrants expiring Aug. 31, 2015 linked to the Hang Seng China Enterprises, Korea Stock Price 200, MSCI Taiwan, Hang Seng and MSCI Singapore Free indexes; via Barclays; pricing Aug. 28; Cusip: 22546TXM8

- 0% digital payment securities due Feb. 28, 2014 linked to the iShares MSCI Emerging Markets index fund; via Credit Suisse Securities (USA) LLC; pricing Aug. 28; Cusip: 22546TXQ9

- High/low coupon callable yield notes due Aug. 30, 2013 linked to the Russell 2000 index, the United States Oil Fund, LP and the Market Vectors Gold Miners exchange-traded fund; via Credit Suisse Securities (USA) LLC; pricing Aug. 28; Cusip: 22546TXD8

- High/low coupon callable yield notes due Nov. 29, 2013 linked to the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Aug. 28; Cusip: 22546TXE6

- 10.5% to 11.5% callable yield notes due Dec. 5, 2013 linked to the Russell 2000 index and the United States Oil Fund, LP; via Credit Suisse Securities (USA) LLC; pricing Aug. 30; Cusip: 22546TWZ0

- High/low coupon callable yield notes due Dec. 5, 2013 linked to the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Aug. 30; Cusip: 22546TWY3

- Capped Leveraged Index Return Notes due August 2014 linked to the S&P 500 index; 90% trigger; via Bank of America Merrill Lynch; pricing in August

## DEUTSCHE BANK AG, LONDON BRANCH

- Callable step-up fixed-rate notes due Aug. 17, 2024; via Deutsche Bank Securities Inc.; pricing Aug. 14; Cusip: 2515A1PK1

- 0% market contribution securities due Aug. 28, 2015 linked to the Deutsche Bank Liquid Commodity Index – Mean Reversion Total Return; via Deutsche Bank Securities Inc.; pricing Aug. 28; Cusip: 2515A1LA7

- 0% return optimization securities due Sept. 30, 2013 linked to the S&P 500 index; via UBS Financial Services Inc. and Deutsche Bank Securities; pricing Aug. 28; Cusip: 25154X488

- 0% autocallable securities due Aug. 31, 2015 linked to the Russell 2000 index; via Deutsche Bank Securities Inc.; pricing Aug. 28; Cusip: 2515A1LB5

## GOLDMAN SACHS BANK USA

- Autocallable variable contingent coupon certificates of deposit due 2022 linked to basket of stocks of Apple Inc., Barrick Gold Corp., Bristol-Myers Squibb Co., Duke Energy Corp., Google Inc.,

*Continued on page 23*

## Structured Products Calendar

*Continued from page 22*

McDonald's Corp., PepsiCo, Inc., Southern Co., Target Corp. and Wal-Mart Stores, Inc.; via Goldman Sachs & Co. with Incapital LLC as distributor; Cusip: 38143AYQ2

- Autocallable variable-coupon basket-linked certificates of deposit due 2022 linked to basket of stocks of Apple Inc., Barrick Gold Corp., Bristol-Myers Squibb Co., Duke Energy Corp., Google Inc., McDonald's Corp., PepsiCo, Inc., Southern Co., Target Corp. and Wal-Mart Stores, Inc.; via Goldman Sachs & Co. with Incapital LLC as distributor; Cusip: 38143AYR0

- Contingent coupon certificates of deposit due 2017 linked to the common stocks of Apple Inc., Barrick Gold Corp., Bristol-Myers Squibb Co., Duke Energy Corp., Google Inc., McDonald's Corp., PepsiCo, Inc., Southern Co., Target Corp. and Wal-Mart Stores, Inc.; via Goldman Sachs & Co. and distributor Incapital LLC; Cusip: 38143AYK5

- Contingent coupon certificates of deposit due 2018 linked to the common stocks of Apple Inc., Barrick Gold Corp., Bristol-Myers Squibb Co., Duke Energy Corp., Google Inc., McDonald's Corp., PepsiCo, Inc., Southern Co., Target Corp. and Wal-Mart Stores, Inc.; via Goldman Sachs & Co. and distributor Incapital LLC; Cusip: 38143AYL3

- Contingent coupon certificates of deposit due 2019 linked to the common stocks of Apple Inc., Barrick Gold Corp., Bristol-Myers Squibb Co., Duke Energy Corp., Google Inc., McDonald's Corp., PepsiCo, Inc., Southern Co., Target Corp. and Wal-Mart Stores, Inc.; via Goldman Sachs & Co. and distributor Incapital LLC; Cusip: 38143AYG4

- Contingent coupon certificates of deposit due 2019 linked to the common stocks of Apple Inc., Barrick Gold Corp., Bristol-Myers Squibb Co., Duke Energy Corp., Google Inc., McDonald's Corp., PepsiCo, Inc., Southern Co., Target Corp. and Wal-Mart Stores, Inc.; via Goldman Sachs & Co. and distributor Incapital LLC; Cusip: 38143AYJ8

- Variable-coupon basket-linked certificates of deposit due 2019 linked to the common stocks of Apple Inc., Barrick Gold Corp., Bristol-Myers Squibb Co., Duke Energy Corp., Google Inc., McDonald's Corp., PepsiCo, Inc., Southern Co., Target Corp. and Wal-Mart Stores, Inc.; via Goldman Sachs & Co. and distributor Incapital LLC; Cusip: 38143AYH2

- 0% equity index-linked certificates of deposit due 2019 linked to the Euro Stoxx 50 index, the MSCI Taiwan index, the S&P/TSX 60 index and the Dow Jones industrial average; via Goldman Sachs & Co. and distributor Incapital LLC; Cusip: 38143AYM1

- 0.25% certificates of deposit due 2019 linked to the GS Momentum Builder Multi-Asset 2 ER index; via Goldman Sachs & Co.; Cusip: 38143AYN9

- Contingent coupon certificates of deposit due 2020 linked to the GS Momentum Builder Multi-Asset 2 ER index; via Goldman Sachs & Co.; Cusip: 38143AYP4

- 0% certificates of deposit due 2017 linked to the S&P 500 index; via Goldman Sachs & Co. with Incapital LLC; Cusip: 38143AXC4

### **GOLDMAN SACHS GROUP, INC.**

- 0% currency-linked notes due Aug. 19, 2013 tied to the Mexican peso relative to the dollar; via Goldman Sachs & Co. with JPMorgan as placement agent; pricing Aug. 10; Cusip: 38143U5W7

- 0% leveraged index-linked notes due Aug. 28, 2013 tied to the S&P 500 index; via Goldman Sachs & Co.; pricing Aug. 10; Cusip: 38143U6C0

- 0% trigger medium-term notes due Aug. 28, 2013 linked to the S&P 500 index; via Goldman Sachs & Co. with J.P. Morgan Securities LLC; pricing Aug. 10; Cusip: 38143U5Z0

- Callable step-up fixed-rate notes due August 2022; via Goldman, Sachs & Co. and Incapital LLC; pricing in August; Cusip: 38143U5V9

- Five-year 0.25%-0.75% basket-linked notes linked to the best performing of three baskets each containing different weights of the currency component (Brazilian real, British pound, euro and Japanese yen), the S&P GSCI Excess Return index, the equity component (S&P 500 index, Euro Stoxx 50 index, Topix index and iShares MSCI Emerging Markets index fund) and the iShares Barclays 7-10 Year Treasury bond fund; via Goldman Sachs & Co.; Cusip: 38143U4G3

- 42-month 0% medium-term notes linked to the Dow Jones industrial average; via Goldman Sachs & Co.; Cusip: 38143U5J6

- 72-month 0% notes linked to the Dow Jones industrial average; via Goldman Sachs & Co.; Cusip: 38143U5H0

- 15-year callable quarterly range accrual notes linked to six-month Libor and the S&P 500 index; via Goldman Sachs & Co.; Cusip: 38143U6E6

- 13-month 0% buffered digital medium-term notes linked to the Russell 2000 index; via Goldman Sachs & Co.; Cusip: 38143U5S6

*Continued on page 24*

## Structured Products Calendar

*Continued from page 23*

- Four-year buffered range accrual medium-term notes linked to the Russell 2000 index; via Goldman Sachs & Co.; Cusip: 38143U5K3
- 0% leveraged buffered index-linked notes due Aug. 28, 2013 tied to the S&P 500 index; via Goldman, Sachs & Co. with JPMorgan as placement agent; Cusip: 38143U6B2
- 18-month 0% leveraged buffered index-linked notes linked to the S&P 500 index; via Goldman Sachs & Co.; Cusip: 38143U3Q2
- 18- to 21-month 0% buffered index-linked notes tied to the S&P 500 index; via Goldman Sachs & Co.; Cusip: 38417B638
- 22- to 25-month 0% leveraged index-linked notes linked to the S&P 500 index; via Goldman Sachs & Co.
- 22- to 25-month 0% leveraged buffered index-linked notes tied to the S&P 500 index; via Goldman Sachs & Co.
- 24-month 0% buffered digital medium-term notes linked to the S&P 500 index; via Goldman Sachs & Co.; Cusip: 38143U5L1
- 36-month 0% leveraged buffered index-linked notes tied to the S&P 500 index; 80% trigger; via Goldman Sachs & Co.; Cusip: 38143U4M0
- 36- to 40-month 0% leveraged buffered index-linked notes tied to the S&P 500 index; via Goldman Sachs & Co.
- 0% buffered notes linked to the S&P 500 index due in 42 to 48 months; via Goldman Sachs & Co.; Cusip: 38143U5T4
- Five-year buffered annual reset coupon notes linked to the S&P 500 index; via Goldman Sachs & Co.; Cusip: 38143U5M9
- Callable monthly range accrual notes linked to the S&P 500 index and six-month Libor; via Goldman Sachs & Co.; Cusip: 38143U5X5
- Five-year 0% leveraged buffered index-linked notes tied to the S&P 500 index; via Goldman Sachs & Co.; Cusip: 38143UY62
- 0% index-linked notes tied to the S&P 500 index and the Russell 2000 index; via Goldman Sachs & Co.; Cusip: 38143U5U1
- Electric Co., Intel Corp., Lorillard, Inc., PepsiCo, Inc., Pfizer Inc., Procter & Gamble Co. and Time Warner Cable Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 23; Cusip: 40431GZ85
- Income Plus certificates of deposit due Aug. 30, 2019 linked to the common stocks of Altria Group, Inc., Eli Lilly & Co., Lockheed Martin Corp., Procter & Gamble Co. and Verizon Communications Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 27; Cusip: 40431GY94
- Income Plus certificates of deposit due Aug. 30, 2019 linked to the common stocks of Altria Group, Inc., Eli Lilly & Co., Lockheed Martin Corp., Procter & Gamble Co. and Verizon Communications Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 27; Cusip: 40431GZ28
- Income Plus certificates of deposit due Aug. 30, 2019 linked to the common stocks of Altria Group, Inc., Eli Lilly & Co., Lockheed Martin Corp., Procter & Gamble Co. and Verizon Communications Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 27; Cusip: 40431GZ36
- Head-Start Annual Income Opportunity certificates of deposit with auto cap feature due Aug. 30, 2019 linked to the common stocks of Barrick Gold Corp., Bristol-Myers Squibb Co., Conagra Foods Inc., FirstEnergy Corp., Halliburton Co., Intel Corp., PNC Financial Services Group, Inc., Tiffany & Co., UnitedHealth Group Inc. and Verizon Communications Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 27; Cusip: 40431GZ77
- Annual Income Opportunity certificates of deposit due Aug. 31, 2017 linked to the common stocks of Barrick Gold Corp., Bristol-Myers Squibb Co., Conagra Foods Inc., FirstEnergy Corp., Halliburton Co., Intel Corp., PNC Financial Services Group, Inc., Tiffany & Co., UnitedHealth Group Inc. and Verizon Communications Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 28; Cusip: 40431GZ44
- Annual Income Opportunity certificates of deposit with step-up auto cap rate due Sept. 3, 2019 linked to the common stocks of Barrick Gold Corp., Bristol-Myers Squibb Co., Conagra Foods Inc., FirstEnergy Corp., Halliburton Co., Intel Corp., PNC Financial Services Group, Inc., Tiffany & Co., UnitedHealth Group Inc. and Verizon Communications Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 28; Cusip: 40431GZ51
- Annual Income Opportunity certificates of deposit with minimum return due Aug. 31, 2020 linked to the common stocks of Barrick Gold Corp., Bristol-Myers Squibb Co., Conagra Foods Inc., FirstEnergy Corp., Halliburton Co., Intel Corp., PNC Financial

### HSBC BANK USA, NA

- Annual Income Opportunity certificates of deposit with step-up auto cap rate due Aug. 28, 2019 linked to the common stocks of Amgen Inc., Applied Materials, Inc., Exelon Corp., General

*Continued on page 25*



## Structured Products Calendar

*Continued from page 24*

Services Group, Inc., Tiffany & Co., UnitedHealth Group Inc. and Verizon Communications Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 28; Cusip: 40431G2A6

### HSBC USA INC.

- Annual income opportunity notes due Aug. 17, 2017 linked to the common stocks Amgen Inc., Applied Materials, Inc., Exelon Corp., General Electric Co., Intel Corp., Lorillard, Inc., PepsiCo, Inc., Pfizer Inc., Procter & Gamble Co. and Time Warner Cable Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 10; Cusip: 4042K1T52

- 0% contingent buffered enhanced notes due Aug. 28, 2013 linked to a stock basket of Apple Inc., Coach, Inc., Google Inc., Mead Johnson Nutrition Co., Mylan Inc., Las Vegas Sands Corp., Starbucks Corp., Starwood Hotels & Resorts Worldwide, Inc., Tiffany & Co., Wynn Resorts, Ltd. and YUM! Brands, Inc.; via HSBC Securities (USA) Inc. with J.P. Morgan Securities LLC as dealer; pricing Aug. 10; Cusip: 4042K13G6

- Annual income opportunity notes with auto cap due Aug. 29, 2019 linked to Apple Inc., Cisco Systems, Inc., Google Inc., International Business Machine Corp., Intel Corp., Microsoft Corp., Oracle Corp., Qualcomm, Inc., AT&T Inc. and Verizon Communications Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 24; Cusip: 4042K1Z25

- 0% buffered uncapped market participation securities due Aug. 27, 2015 linked to the Dow Jones industrial average; via HSBC Securities (USA) Inc.; pricing Aug. 24; Cusip: 4042K12K8

- 0% digital plus barrier notes due Aug. 31, 2016 linked to the S&P 500 index; 70% trigger; via HSBC Securities (USA) Inc.; pricing Aug. 24; Cusip: 4042K13C5

- 0% buffered performance plus securities due Feb. 27, 2015 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Aug. 24; Cusip: 4042K12G7

- 0% buffered uncapped market participation securities due Aug. 27, 2015 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Aug. 24; Cusip: 4042K12J1

- 0% buffered performance plus securities due Aug. 29, 2016 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Aug. 24; Cusip: 4042K12M4

- 7%-9% autocallable yield notes due Aug. 30, 2013 linked to the S&P 500 index and the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Aug. 24; Cusip: 4042K12H5

- 7%-9% autocallable yield notes due Aug. 30, 2013 linked to the S&P 500 index and the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Aug. 24; Cusip: 4042K12L6

- 0% leveraged buffered uncapped market participation securities due Aug. 27, 2015 linked to the S&P 500 Low Volatility index; via HSBC Securities (USA) Inc.; pricing Aug. 24; Cusip: 4042K12P7

- 0% buffered uncapped market participation securities due Aug. 27, 2015 linked to the S&P 500 Low Volatility index; via HSBC Securities (USA) Inc.; pricing Aug. 24; Cusip: 4042K12Q5

- 9% to 11% autocallable yield notes due Aug. 30, 2013 linked to the SPDR S&P Metals & Mining exchange-traded fund and the Russell 2000 index; 60% trigger; via HSBC Securities (USA) Inc.; pricing Aug. 24; Cusip: 4042K13A9

- Annual income opportunity notes with auto cap due Aug. 30, 2019 linked to American Electric Power Co., Inc., Lockheed Martin Corp., Polo Ralph Lauren Corp., Biogen Idec Inc., Kimberly-Clark Corp., Pfizer Inc., AT&T Inc. and Silver Wheaton Corp.; via HSBC Securities (USA) Inc.; pricing Aug. 27; Cusip: 4042K1Z55

- Annual income opportunity notes with auto cap due Aug. 30, 2019 linked to the common stocks of American Electric Power Co., Inc., Polo Ralph Lauren Corp., Biogen Idec Inc., Kimberly-Clark Corp., AT&T Inc., Lockheed Martin Corp., Mosaic Co., Maxim Integrated Products, Inc., Pfizer Inc. and Silver Wheaton Corp.; via HSBC Securities (USA) Inc.; pricing Aug. 27; Cusip: 4042K1Z55

- 0% averaging notes due Aug. 30, 2018 linked to the Dow Jones industrial average, the Euro Stoxx 50 index and the Taiwan Stock Exchange Capitalization Weighted Stock index; via HSBC Securities (USA) Inc.; pricing Aug. 27; Cusip: 4042K1Z30

- 0% buffered Accelerated Market Participation Securities due March 4, 2014 linked to the iShares MSCI Emerging Markets index fund; via HSBC Securities (USA) Inc.; pricing Aug. 27; Cusip: 4042K12C6

- 0% buffered Accelerated Market Participation Securities due March 4, 2014 linked to the iShares MSCI Emerging Markets index fund; via HSBC Securities (USA) Inc.; pricing Aug. 27; Cusip: 4042K12F9

- 0% buffered Accelerated Market Participation Securities due March 4, 2014 linked to the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Aug. 27; Cusip: 4042K12B8

*Continued on page 26*

## Structured Products Calendar

*Continued from page 25*

- 0% buffered Accelerated Market Participation Securities due March 4, 2014 linked to the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Aug. 27; Cusip: 4042K12E
- 0% buffered Accelerated Market Participation Securities due March 4, 2014 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Aug. 27; Cusip: 4042K12A0
- 0% buffered Accelerated Market Participation Securities due March 4, 2014 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Aug. 27; Cusip: 4042K12D4
- 0% averaging notes due Feb. 28, 2018 linked to the S&P 500 Low Volatility index; via HSBC Securities (USA) Inc.; pricing Aug. 27; Cusip: 4042K1Z48
- Annual income opportunity notes with auto cap due Aug. 30, 2019 linked to Altria Group, Inc., Eli Lilly and Co., Lockheed Martin Corp., Procter & Gamble Co. and Verizon Communications Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 28; Cusip: 4042K12T9
- Annual income opportunity notes with auto cap due Aug. 30, 2019 linked to Altria Group, Inc., Eli Lilly and Co., Lockheed Martin Corp., Procter & Gamble Co. and Verizon Communications Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 28; Cusip: 4042K12U6
- Annual income opportunity notes with auto cap due Aug. 30, 2019 linked to Altria Group, Inc., Eli Lilly and Co., Lockheed Martin Corp., Procter & Gamble Co. and Verizon Communications Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 28
- Income plus notes with minimum coupon due Sept. 3, 2019 linked to Altria Group, Inc., Eli Lilly and Co., Lockheed Martin Corp., Procter & Gamble Co. and Verizon Communications Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 28; Cusip: 4042K12T9
- Income plus notes with minimum coupon due Sept. 3, 2019 linked to Altria Group, Inc., Eli Lilly and Co., Lockheed Martin Corp., Procter & Gamble Co. and Verizon Communications Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 28; Cusip: 4042K12U6
- Income plus notes with minimum coupon due Sept. 3, 2019 linked to Altria Group, Inc., Eli Lilly and Co., Lockheed Martin Corp., Procter & Gamble Co. and Verizon Communications Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 28; Cusip: 4042K12V4
- Annual income opportunity notes due Aug. 31, 2018 linked to the common stocks of Barrick Gold Corp., Bristol-Myers Squibb Co., ConAgra Foods, Inc., FirstEnergy Corp., Halliburton Co., Intel Corp., PNC Financial Services Group, Inc., Tiffany & Co., Unitedhealth Group Inc. and Verizon Communications Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 28; Cusip: 4042K13F8
- Annual income opportunity notes with auto cap due Sept. 3, 2019 linked to the common stocks of Barrick Gold Corp., Bristol-Myers Squibb Co., ConAgra Foods, Inc., FirstEnergy Corp., Halliburton Co., Intel Corp., PNC Financial Services Group, Inc., Tiffany & Co., Unitedhealth Group Inc. and Verizon Communications Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 28; Cusip: 4042K12R3
- Head start annual income opportunity notes with step-up auto cap due Aug. 31, 2018 linked to BarrickGold Corp., Bristol-Myers Squibb Co., ConAgra Foods, Inc., FirstEnergy Corp., Halliburton Co., Intel Corp., PNC Financial Services Group, Inc., Tiffany & Co., Unitedhealth Group Inc. and Verizon Communications Inc.; via HSBC Securities (USA) Inc.; pricing Aug. 28; Cusip: 4042K12S1
- 0% contingent return optimization securities due Aug. 29, 2014 linked to the S&P 500 index; via HSBC Securities (USA) Inc. (underwriter) and UBS Financial Services Inc. (agent); pricing Aug. 28; Cusip: 40433M310
- 0% trigger performance securities due Aug. 31, 2017 linked to the S&P 500 index; via HSBC Securities (USA) Inc. (underwriter) and UBS Financial Services Inc. (agent); pricing Aug. 28; Cusip: 40433M328
- 0% 50/150 performance securities due Aug 31, 2017 linked to the S&P 500 Low Volatility index; via HSBC Securities (USA) Inc.; pricing Aug. 28; Cusip: 4042K12N2
- 0% airbag performance securities due Aug. 31, 2017 linked to the SPDR S&P 500 ETF trust; via underwriter HSBC Securities (USA) LLC and dealer UBS Financial Services Inc.; pricing Aug. 28; Cusip: 40433M286
- 7.5% coupon-bearing notes due August 2013 linked to the common stock of Qualcomm Inc.; via Bank of America Merrill Lynch; pricing in August
- 7% coupon-bearing notes due August 2013 linked to the common stock of Starbucks Corp.; via Bank of America Merrill Lynch; pricing in August

*Continued on page 27*

## Structured Products Calendar

Continued from page 26

### JPMORGAN CHASE BANK, NA

- Callable variable-rate range accrual certificates of deposit due Aug. 20, 2027 linked to six-month Libor and the Russell 2000 index; via J.P. Morgan Securities LLC with Incapital LLC; pricing Aug. 15; Cusip: 48124JHE1
- Digital contingent coupon certificates of deposit due Aug. 31, 2018 linked to the common stocks of Avon Products, Inc., Bristol-Meyers Squibb Co., Goldcorp Inc., General Mills, Inc., Newmont Mining Corp., Reynolds American Inc., Southern Co., Tiffany & Co., Verizon Communications Inc. and Whirlpool Corp.; via agent J.P. Morgan Securities LLC and distributor Incapital LLC; pricing Aug. 28; Cusip: 48124JGX0
- Digital contingent coupon certificates of deposit due Aug. 30, 2019 linked to the common stocks of Avon Products, Inc., Bristol-Meyers Squibb Co., Goldcorp Inc., General Mills, Inc., Newmont Mining Corp., Reynolds American Inc., Southern Co., Tiffany & Co., Verizon Communications Inc. and Whirlpool Corp.; via agent J.P. Morgan Securities LLC and distributor Incapital LLC; pricing Aug. 28; Cusip: 48124JGY8
- Digital contingent coupon certificates of deposit due Aug. 30, 2019 linked to the common stocks of Avon Products, Inc., Bristol-Meyers Squibb Co., Goldcorp Inc., General Mills, Inc., Newmont Mining Corp., Reynolds American Inc., Southern Co., Tiffany & Co., Verizon Communications Inc. and Whirlpool Corp.; via agent J.P. Morgan Securities LLC and distributor Incapital LLC; pricing Aug. 28; Cusip: 48124JGZ5
- 0% certificates of deposit due Aug. 30, 2019 linked to the JPMorgan ETF Efficiente 5 index; via J.P. Morgan Securities LLC; pricing Aug. 28; Cusip: 48124JGL6
- 0% certificates of deposit due Aug. 30, 2019 linked to the JPMorgan Optimax Market-Neutral index; via J.P. Morgan Securities LLC; pricing Aug. 28; Cusip: 48124JGJ1

### JPMORGAN CHASE & CO.

- 0% trigger digital optimization securities due July 30, 2015 linked to the Brazilian real, the Russian ruble, the Indian rupee, the Chinese renminbi and the Mexican peso; via UBS Financial Services Inc. and J.P. Morgan Securities LLC; pricing Aug. 10; Cusip: 46637G439
- 0% digital notes due Aug. 28, 2013 linked to the common stock of Citigroup Inc.; via J.P. Morgan Securities LLC; pricing Aug. 10; Cusip: 48125V2M1

- 0% capped autocallable return enhanced notes due Aug. 28, 2013 linked to the Euro Stoxx 50 index; via J.P. Morgan Securities LLC; pricing Aug. 10; Cusip: 48125V2Q2
- Autocallable contingent interest notes due Aug. 28, 2013 linked to Halliburton Co. shares; 75% trigger; via J.P. Morgan Securities LLC; pricing Aug. 10; Cusip: 48125V2N9
- 0% capped index knock-out notes due Aug. 28, 2013 linked to the S&P 500 index; via J.P. Morgan Securities LLC; pricing Aug. 10; Cusip: 48125V2L3
- 11.5% reverse convertible notes due Feb. 21, 2013 linked to Bank of America Corp. stock; via JPMorgan; pricing Aug. 15; Cusip: 48125V2R0
- 8.5% reverse convertible notes due Aug. 20, 2013 linked to Caterpillar Inc. stock; via JPMorgan; pricing Aug. 15; Cusip: 48125V2S8
- 11% reverse convertible notes due Aug. 20, 2013 linked to Freeport-McMoRan Copper & Gold Inc. stock; via JPMorgan; pricing Aug. 15; Cusip: 48125V2U3
- 9.5% reverse convertible notes due Feb. 21, 2013 linked to Las Vegas Sands Corp. stock; via JPMorgan; pricing Aug. 15; Cusip: 48125V2W9
- 16% reverse convertible notes due Feb. 21, 2013 linked to Sprint Nextel Corp. stock; via JPMorgan; pricing Aug. 15; Cusip: 48125V2T6
- 14% reverse convertible notes due Aug. 20, 2013 linked to United States Steel Corp. stock; via JPMorgan; pricing Aug. 15; Cusip: 48125V2V1
- 0% notes due Aug. 21, 2017 linked to the JPMorgan ETF Efficiente 5 index; via J.P. Morgan Securities LLC; pricing Aug. 16; Cusip: 48125V2P4
- 7% autocallable yield notes due Aug. 27, 2013 linked to the lesser performing of the Market Vectors Gold Miners exchange-traded fund and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Aug. 22; Cusip: 48125V3H1
- 6.5%-7.5% single observation callable yield notes due Dec. 3, 2013 linked to the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Aug. 24; Cusip: 48125V2J8

Continued on page 28

## Structured Products Calendar

*Continued from page 27*

- 0% buffered return enhanced notes due Feb. 28, 2014 linked to the iShares MSCI EAFE index fund; via J.P. Morgan Securities LLC; pricing Aug. 28; Cusip: 48125VY53
  - 0% buffered return enhanced notes due Aug. 29, 2014 linked to the iShares MSCI EAFE index fund; via J.P. Morgan Securities LLC; pricing Aug. 28; Cusip: 48125VY87
  - 0% buffered return enhanced notes due Feb. 28, 2014 linked to the iShares MSCI Emerging Markets index fund; via J.P. Morgan Securities LLC; pricing Aug. 28; Cusip: 48125VY61
  - 0% notes due Aug. 31, 2018 linked to the J.P. Morgan Alternative Index Multi-Strategy 5 (USD); via J.P. Morgan Securities LLC; pricing Aug. 28; Cusip: 48125VX88
  - 0% notes due Aug. 31, 2016 linked to the JPMorgan ETF Efficiente 5 index; via J.P. Morgan Securities LLC; pricing Aug. 28; Cusip: 48125VY20
  - 0% notes due Aug. 31, 2017 linked to the JPMorgan ETF Efficiente 5 index; via J.P. Morgan Securities LLC and UBS Financial Services Inc. pricing Aug. 28; Cusip: 48125VY38
  - 0% notes due Aug. 31, 2018 linked to the JPMorgan ETF Efficiente 5 index; via J.P. Morgan Securities LLC; pricing Aug. 28; Cusip: 48125V2G4
  - 9%-11% autocallable yield notes due May 31, 2013 linked to the Market Vectors Gold Miners exchange-traded fund, the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Aug. 28; Cusip: 48125V2B5
  - 10%-12% autocallable yield notes due Aug. 30, 2013 linked to the lesser performing of the Market Vectors Gold Miners exchange-traded fund and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Aug. 28; Cusip: 48125VZ78
  - 0% buffered return enhanced notes due Feb. 28, 2014 linked to the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Aug. 28; Cusip: 48125VY46
  - 10.5%-12.5% autocallable yield notes due Aug. 30, 2013 linked to the Russell 2000 index, the United States Oil Fund, LP and the Market Vectors Gold Miners exchange-traded fund; via J.P. Morgan Securities LLC; pricing Aug. 28; Cusip: 48125V2C3
  - 0% buffered return enhanced notes due Feb. 28, 2014 linked to the S&P 500 index; via J.P. Morgan Securities LLC; pricing Aug. 28; Cusip: 48125VY79
  - 0% buffered return enhanced notes due Aug. 29, 2014 linked to the S&P 500 index; via J.P. Morgan Securities LLC; pricing Aug. 28; Cusip: 48125VY95
  - 7%-9% autocallable yield notes due Aug. 30, 2013 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Aug. 28; Cusip: 48125VZ60
  - 8%-10% autocallable yield notes due Aug. 30, 2013 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Aug. 28; Cusip: 48125V2A7
  - 11%-13% autocallable yield notes due Aug. 30, 2013 linked to the S&P 500 index, the Russell 2000 index and the SPDR S&P Metals & Mining exchange-traded fund; via J.P. Morgan Securities LLC; pricing Aug. 28; Cusip: 48125VZ86
- ### MORGAN STANLEY
- Market-linked autocallable step-up notes due Aug. 17, 2027 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing Aug. 14; Cusip: 617482V68
  - 0% buffered jump securities due Aug. 31, 2016 linked to the Dow Jones industrial average; via Morgan Stanley & Co. LLC; pricing Aug. 28; Cusip: 617482W59
  - 0% market-linked notes due Aug. 31, 2018 linked to the Dow Jones industrial average; via Morgan Stanley & Co. LLC; pricing Aug. 28; Cusip: 617482W75
  - 0% commodity-linked notes due Aug. 31, 2018 linked to the price of gold; via Morgan Stanley & Co. LLC; pricing Aug. 28; Cusip: 617482P24
  - 0% buffered jump securities due August 2014 linked to the iShares Dow Jones U.S. Real Estate index fund; via Morgan Stanley & Co. LLC; pricing Aug. 28; Cusip: 61755S495
  - 0% buffered jump securities due Aug. 29, 2014 linked to the iShares MSCI Emerging Markets index fund; via Morgan Stanley & Co. LLC; pricing Aug. 28; Cusip: 617482W67
  - 0% market-linked notes due Aug. 31, 2017 linked to the Morgan Stanley ETF-Map Index (Excess Return); via Morgan Stanley & Co. LLC; pricing Aug. 28; Cusip: 617482W83
  - Contingent income securities due Aug. 31, 2020 linked to the Russell 2000 index; via Morgan Stanley & Co. LLC; pricing Aug. 28; Cusip: 617482W42

*Continued on page 29*

## Structured Products Calendar

*Continued from page 28*

- Autocallable securities with contingent coupon due Aug. 31, 2022 linked to the Russell 2000 index; via Morgan Stanley & Co. LLC; pricing Aug. 28; Cusip: 617482W26
- Market-linked autocallable notes due Aug. 31, 2032 linked to the Russell 2000 index; via Morgan Stanley & Co. LLC; pricing Aug. 28; Cusip: 617482V84
- Market-linked autocallable step-up notes due Aug. 31, 2027 linked to the Russell 2000 index; via Morgan Stanley & Co. LLC; pricing Aug. 28; Cusip: 617482X25
- Market-linked autocallable notes due Aug. 31, 2032 linked to the Russell 2000 index; via Morgan Stanley & Co. LLC; pricing Aug. 28; Cusip: 617482V84
- Contingent income securities due Aug. 31, 2020 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing Aug. 28; Cusip: 617482W34
- 0% market-linked notes with past performance adjusted contingent coupon based on the value of the Morgan Stanley ETF-Map Index (Excess Return); via Morgan Stanley & Co. LLC; pricing in August; Cusip: 61755S511
- Contingent income autocallable securities due August 2019 linked to the Russell 2000 index; via Morgan Stanley & Co. LLC; pricing in August; Cusip: 617482X33
- 0% dual directional trigger Performance Leveraged Upside Securities due August 2014 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing in August; Cusip: 61755S503
- 0% Performance Leveraged Upside Securities due September 2013 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing in August; Cusip: 61755S487
- Contingent income autocallable securities due August 2013 linked to Wells Fargo & Co. shares; 80% trigger; via Morgan Stanley & Co. LLC with Morgan Stanley Smith Barney LLC; pricing in August; Cusip: number: 61755S479
- 10.25% reverse convertible notes due Feb. 21, 2013 linked to Citigroup Inc. stock; via RBC Capital Markets Corp.; pricing Aug. 15; Cusip: 78008SFY7
- 10.25% reverse convertible notes due Nov. 20, 2012 linked to Coach, Inc. stock; via RBC Capital Markets Corp.; pricing Aug. 15; Cusip: 78008SFV3
- 12.5% reverse convertible notes due Feb. 21, 2013 linked to D.R. Horton, Inc. stock; via RBC Capital Markets Corp.; pricing Aug. 15; Cusip: 78008SFZ4
- 8.75% reverse convertible notes due Aug. 20, 2013 linked to eBay Inc. stock; via RBC Capital Markets Corp.; pricing Aug. 15; Cusip: 78008SGG5
- 13.25% reverse convertible notes due Feb. 21, 2013 linked to F5 Networks, Inc. stock; via RBC Capital Markets Corp.; pricing Aug. 15; Cusip: 78008SGB6
- 11% reverse convertible notes due Feb. 21, 2013 linked to Freeport-McMoRan Copper & Gold Inc. stock; via RBC Capital Markets Corp.; pricing Aug. 15; Cusip: 78008SGA8
- 10.25% reverse convertible notes due Aug. 20, 2013 linked to Harley-Davidson, Inc. stock; via RBC Capital Markets Corp.; pricing Aug. 15; Cusip: 78008SGH3
- 11.25% reverse convertible notes due Nov. 20, 2012 linked to Joy Global Inc. stock; via RBC Capital Markets Corp.; pricing Aug. 15; Cusip: 78008SFW1
- 10.25% reverse convertible notes due Feb. 21, 2013 linked to Owens-Illinois, Inc. stock; via RBC Capital Markets Corp.; pricing Aug. 15; Cusip: 78008SGC4
- 11.25% reverse convertible notes due Feb. 21, 2013 linked to Tesoro Corp. stock; via RBC Capital Markets Corp.; pricing Aug. 15; Cusip: 78008SGD2
- 12.5% reverse convertible notes due Nov. 20, 2012 linked to United States Steel Corp. stock; via RBC Capital Markets Corp.; pricing Aug. 15; Cusip: 78008SFX9
- 10.5% reverse convertible notes due Feb. 21, 2013 linked to Valero Energy Corp. stock; via RBC Capital Markets Corp.; pricing Aug. 15; Cusip: 78008SGE0

### ROYAL BANK OF CANADA

- Contingent income autocallable securities due August 2013 linked to the common stock of Apple Inc.; via RBC Capital Markets, LLC; pricing Aug. 10; Cusip: 78008D851

*Continued on page 30*

## Structured Products Calendar

*Continued from page 29*

- 10% reverse convertible notes due Feb. 21, 2013 linked to Whirlpool Corp. stock; via RBC Capital Markets Corp.; pricing Aug. 15; Cusip: 78008SGF7
- Senior fixed-rate step-up callable notes due Aug. 24, 2023; via RBC Capital Markets, LLC; pricing Aug. 21; Cusip: 78008SET9
- 6%-7.5% coupon notes due Feb. 28, 2013 linked to Apple Inc. common stock; via Citigroup Global Markets Inc. and RBC Capital Markets, LLC; pricing Aug. 24; Cusip: 78008SFE1
- 0% buffered bullish enhanced return notes due Sept. 3, 2014 linked to the iShares MSCI Emerging Markets index fund; via RBC Capital Markets, LLC; pricing Aug. 28; Cusip: 78008SFS0
- 0% absolute return barrier notes due March 5, 2014 linked to the iShares MSCI EAFE index fund; via RBC Capital Markets, LLC; pricing Aug. 28; Cusip: 78008SFJ0
- Bullish barrier return notes with digital coupon due Oct. 3, 2013 linked to the S&P 500 index; 85% trigger; via RBC Capital Markets, LLC; pricing Aug. 28; Cusip: 78008SFH4
- 0% buffered return optimization securities due Aug. 29, 2014 linked to the S&P 500 index; via UBS Financial Services Inc. and RBC Capital Markets, LLC; pricing Aug. 28; Cusip: 78008D786
- Barrier range accrual notes due Nov. 30, 2017 linked to the S&P 500 index; via RBC Capital Markets, LLC; pricing Aug. 28; Cusip: 78008SFT8
- 0% jump securities due March 2013 linked to the iShares MSCI Emerging Markets index fund; via RBC Capital Markets, LLC (agent) and Morgan Stanley Smith Barney LLC (distribution); pricing Aug. 30; Cusip: 78008D752
- 0% growth securities with leveraged capped upside and fixed percentage buffered downside due Sept. 5, 2014 linked to the iShares MSCI EAFE index fund; via Wells Fargo Securities, LLC; pricing in August; Cusip: 78008SFN1
- 0% growth securities with leveraged capped upside and fixed percentage buffered downside due March 5, 2014 linked to the iShares MSCI Emerging Markets index fund; via Wells Fargo Securities, LLC; pricing in August; Cusip: 78008SFM3
- 0% growth securities with leveraged capped upside and fixed percentage buffered downside due Dec. 5, 2013 linked to the iShares Russell 2000 index fund; via Wells Fargo Securities, LLC; pricing in August; Cusip: 78008SFP6
- 0% autocallable access securities with fixed percentage buffered downside due Sept. 5, 2014 linked to the iShares Russell 2000 index fund; via Wells Fargo Securities, LLC; pricing in August; Cusip: 78008SFL5
- 0% bear Strategic Accelerated Redemption Securities due February 2013 linked to the Russell 2000 index; via Bank of America Merrill Lynch; pricing in August
- 0% autocallable access securities with fixed percentage buffered downside due Sept. 5, 2014 linked to the S&P 500 index; via Wells Fargo Securities, LLC; pricing in August; Cusip: 78008SFK7
- 0% Strategic Accelerated Redemption Securities due August 2013 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in August
- 0% direct investment notes due Oct. 10, 2013 linked to the EquityCompass Equity Risk Management Strategy; via RBC Capital Markets, LLC; pricing Sept. 6; Cusip: 78008SFQ4
- 0% leveraged buffered notes tied to the iShares MSCI EAFE index fund due in 18 to 21 months; 90% trigger; via Goldman Sachs & Co.
- 15- to 17-month 0% buffered equity index-linked notes tied to the MSCI EAFE index; 85% trigger; via Goldman Sachs & Co.

### ROYAL BANK OF SCOTLAND

- 0% capped enhanced participation notes with fixed buffer due Aug. 29, 2016 linked to the S&P 500 index; 80% trigger; via RBS Securities Inc.; pricing Aug. 24; Cusip: 78009PDC2

### SG STRUCTURED PRODUCTS

- Callable daily range accrual notes due Aug. 31, 2027 linked to the S&P 500 index; via agent SG Americas Securities, LLC and distributor Advisors Asset Management, Inc.; pricing Aug. 27; Cusip: 78423ECF9

### AB SVENSK EXPORTKREDIT

- 0% Accelerated Return Notes due October 2013 linked to the PHLX Oil Service Sector index; via Bank of America Merrill Lynch; pricing in August
- 0% Accelerated Return Notes due October 2013 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in August

*Continued on page 31*

## Structured Products Calendar

Continued from page 30

### UBS AG, JERSEY BRANCH

- Callable step-up fixed-rate notes due Aug. 23, 2017; via UBS Securities LLC; pricing Aug. 20; Cusip: number is 90261JKN2
- Callable step-up fixed-rate notes due Aug. 23, 2027; via UBS Securities LLC; pricing Aug. 20; Cusip: 90261JKP7

### UBS AG, LONDON BRANCH

- 0% contingent buffer enhanced notes due Aug. 22, 2013 linked to Brent crude oil futures contracts; via underwriter UBS Investment Bank and dealers JPMorgan Chase Bank, NA and J.P. Morgan Securities LLC; pricing Aug. 10; Cusip: 902674LE8
- Trigger phoenix autocallable optimization securities due Aug. 16, 2017 linked to the Euro Stoxx 50 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing Aug. 10; Cusip: 90268U887
- 0% buffered return enhanced notes due Aug. 22, 2013 linked to gold; via J.P. Morgan Securities LLC and JPMorgan Chase Bank, NA; pricing Aug. 10; Cusip: 90261JKQ5
- 0% contingent return optimization securities due Aug. 29, 2014 linked to the Russell 2000 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing Aug. 28; Cusip: 90268U838
- 0% trigger performance securities due Aug. 31, 2017 linked to the Euro Stoxx 50 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing Aug. 29; Cusip: 90268U846

### UNION BANK, NA

- 0% quarterly capped return market-linked certificates of deposit due Aug. 31, 2017 linked to the Russell 2000 index; via agent UnionBanc Investment Services, LLC and distributor Advisors Asset Management, Inc.; pricing Aug. 28; Cusip: 90521AKJ6

### WELLS FARGO & CO.

- Fixed-to-floating-rate notes due Aug. 19, 2019; via Wells Fargo Securities, LLC; pricing Aug. 14; Cusip: 94986RKY6
- Step-up callable notes due Aug. 17, 2027; via Wells Fargo Securities, LLC; pricing Aug. 14; Cusip: 94986RKX8
- 0% market-linked certificates of deposit due Aug. 31, 2018 linked to Brazilian real, Russian ruble, Indian rupee and Singapore dollar; via distributor Incapital LLC; pricing Aug. 27; Cusip: 949748R90
- Access securities with contingent coupon and contingent downside due August 2027 linked to the S&P 500 index; via Wells Fargo Securities, LLC; pricing in August; Cusip: 94986RLC3
- 0% growth securities with leveraged upside participation to a cap and fixed percentage buffered downside due March 2017 linked to SPDR S&P 500 ETF Trust, the iShares Russell 2000 index fund, the iShares MSCI EAFE index fund and the iShares MSCI Emerging Markets index fund; via Wells Fargo Securities, LLC; settlement in September; Cusip: 94986RLA7
- 1% growth securities with leveraged upside participation to a cap and fixed percentage buffered downside due March 2018 linked to the S&P 500 index; via Wells Fargo Securities LLC; settlement in September; Cusip: 94986RLB5
- 0% growth securities with leveraged upside participation to a cap and fixed percentage buffered downside due March 2015 linked to the SPDR S&P 500 ETF trust, the SPDR S&P MidCap 400 ETF trust and the iShares Russell 2000 index fund; via Wells Fargo Securities, LLC; settlement in September; Cusip: 94986RKZ3
- Mandatorily exchangeable securities with capped upside and contingent buffered downside due 2014 linked to the common stock of Ford Motor Co.; via Wells Fargo Securities, LLC

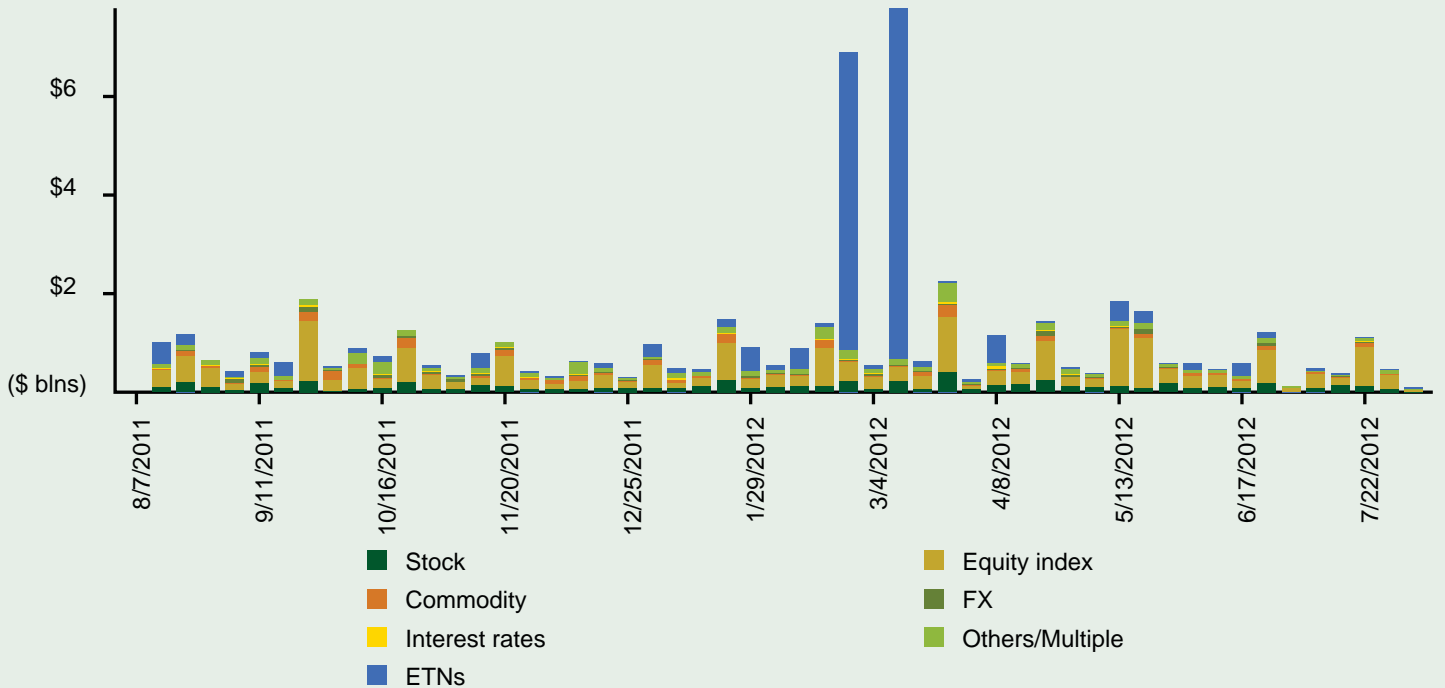
## Recent Structured Products Deals

Priced	Issuer	Issue	Manager	Amount (\$mln)	Coupon	Maturity	Fees
8/9/2012	UBS AG, London Branch	trigger phoenix autocallable optimization securities (VMware, Inc.)	UBS	\$0.216	Formula	8/16/2013	1.25%
8/9/2012	UBS AG, London Branch	trigger yield optimization notes (Alpha Natural Resources, Inc.)	UBS	\$0.24995825	21.07%	8/14/2013	2.00%
8/9/2012	UBS AG, London Branch	trigger yield optimization notes (Caterpillar Inc.)	UBS	\$0.2747472	6.77%	2/13/2013	0.90%
8/9/2012	UBS AG, London Branch	trigger yield optimization notes (Cummins Inc.)	UBS	\$0.09996336	8.49%	2/14/2013	0.50%
8/8/2012	Credit Suisse AG, Nassau Branch	VelocityShares daily 2x VIX short-term exchange-traded notes (S&P 500 VIX Short-Term)	Credit Suisse	\$600	0.000%	12/4/2030	0.00%
8/8/2012	Credit Suisse AG, Nassau Branch	VelocityShares daily 2x VIX short-term exchange-traded notes (S&P 500 VIX Short-Term)	Credit Suisse	\$500	0.000%	12/4/2030	0.00%
8/8/2012	UBS AG, Jersey Branch	contingent buffer enhanced notes (Palladium)	UBS	\$2.5	0.00%	8/20/2013	1.00%
8/8/2012	UBS AG, London Branch	trigger yield optimization notes (Kinross Gold Corp.)	UBS	\$0.99999279	13.42%	8/13/2013	2.00%
8/8/2012	UBS AG, London Branch	trigger yield optimization notes (Sprint Nextel Corp.)	UBS	\$0.53552526	11.87%	8/13/2013	2.00%
8/8/2012	UBS AG, London Branch	trigger yield optimization notes (Starwood Hotels & Resorts Worldwide, Inc.)	UBS	\$0.09995492	7.26%	8/13/2013	1.84%
8/8/2012	UBS AG, London Branch	trigger yield optimization notes (United States Steel Corp.)	UBS	\$0.10999017	10.04%	8/13/2013	2.00%
8/7/2012	Bank of Nova Scotia	series A buffered participation notes with digital coupon (MSCI EAFE)	Scotia	\$14.595	0.00%	3/17/2014	0.25%
8/7/2012	Barclays Bank plc	reverse convertible notes (Caterpillar Inc.)	Barclays	\$1.06	10%	8/9/2013	2.50%
8/7/2012	Barclays Bank plc	single observation reverse convertible notes (Caterpillar Inc.)	Barclays	\$0.275	8.25%	8/9/2013	2.00%
8/7/2012	Credit Suisse AG, Nassau Branch	VelocityShares 3x Long Silver exchange-traded notes (S&P GSCI Silver Index Excess Return)	Credit Suisse	\$7.5	0.000%	10/14/2031	0.00%
8/7/2012	Credit Suisse AG, Nassau Branch	VelocityShares 3x Long Natural Gas exchange-traded notes (S&P GSCI Natural Gas Index Excess Return)	Credit Suisse	\$1.25	0.000%	2/9/2032	0.00%
8/7/2012	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Halliburton Co.)	UBS	\$0.1105	Formula	8/14/2013	1.50%
8/7/2012	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Halliburton Co.)	UBS	\$0.2	Formula	8/14/2013	1.35%
8/7/2012	UBS AG, London Branch	trigger phoenix autocallable optimization securities (MetLife, Inc.)	UBS	\$0.1235	Formula	8/14/2013	1.50%
8/7/2012	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Occidental Petroleum Corp.)	UBS	\$0.1166	Formula	8/14/2013	1.50%
8/7/2012	UBS AG, London Branch	trigger yield optimization notes (Bank of America Corp.)	UBS	\$0.24999598	8.02%	5/15/2013	1.50%
8/7/2012	UBS AG, London Branch	trigger yield optimization notes (Market Vectors Gold Miners ETF)	UBS	\$0.13742261	5.89%	8/12/2013	1.00%
8/7/2012	UBS AG, London Branch	trigger yield optimization notes (Sprint Nextel Corp.)	UBS	\$0.099992	11.99%	8/12/2013	2.00%
8/6/2012	Bank of Nova Scotia	capped buffered enhanced participation notes (MSCI EAFE)	Scotia	\$3.74	0.00%	2/11/2014	0.25%
8/6/2012	Bank of Nova Scotia	capped buffered enhanced participation notes (MSCI EAFE)	Scotia	\$11.065	0.00%	2/11/2014	0.25%
8/6/2012	Credit Suisse AG, Nassau Branch	capped knock-out notes (Dow Jones industrial average)	JPMorgan	\$2	0.00%	2/8/2016	1.00%
8/6/2012	Credit Suisse AG, Nassau Branch	VelocityShares 3x Long Gold exchange-traded notes (S&P GSCI Gold Index Excess Return)	Credit Suisse	\$1.5	0.000%	10/14/2031	0.00%
8/6/2012	Credit Suisse AG, Nassau Branch	VelocityShares daily inverse VIX short-term exchange-traded notes (S&P 500 VIX Short-Term)	Credit Suisse	\$3	0.000%	12/4/2030	0.00%
8/6/2012	Goldman Sachs Group, Inc.	buffered digital medium-term notes (S&P 500)	Goldman Sachs	\$13.914	0.00%	9/25/2013	0.85%
8/6/2012	HSBC USA Inc.	digital plus performance securities (Euro Stoxx 50 index)	HSBC	\$0.98	0.00%	8/11/2015	1.50%



Market Data

### Structured Products New Issue Volume by Week



# Structured Products Weekly

A full week of structured products in a nutshell.



Data • Deals • Calendar  
 Color and commentary on the week  
 Details and opinions on new offerings

For a free trial, to view a sample or for more information:  
 VISIT [www.structuredproductsweekly.com](http://www.structuredproductsweekly.com) EMAIL [service@structuredproductsweekly.com](mailto:service@structuredproductsweekly.com) CALL 212 374 2800

# PROSPECT NEWS

 Market newsletters for professionals.

6 Maiden Lane, 9th Floor  
New York, NY 10038  
service@prospectnews.com  
www.prospectnews.com  
212 374 2800

## Customer Service

For subscriptions or free trials e-mail: service@prospectnews.com or call: 212 374 2800  
Feedback, comments and news tips are appreciated. Use the customer service number or e-mail above or contact reporters directly.

**Emma Trincal**  
Structured Products Reporter  
emma.trincal@prospectnews.com  
212 374 8328

**Cristal Cody**  
Investment Grade Reporter/  
Canadian Bonds Reporter  
cristal.cody@prospectnews.com  
662 620 6682

**Paul Deckelman**  
High Yield Reporter  
paul.deckelman@prospectnews.com  
212 374 3036

**Aleesia Forni**  
Reporter  
aleesia.forni@prospectnews.com  
740 350 7985

**Paul A. Harris**  
High Yield Reporter  
paul.harris@prospectnews.com  
618 978 4485

**Andrea Heisinger**  
Investment Grade Reporter  
andreaheisinger@prospectnews.com  
212 374 2802

**Sheri Kasprzak**  
Municipals Reporter  
sheri.kasprzak@prospectnews.com  
908 914 2243

**Rebecca Melvin**  
Convertibles Reporter  
rebecca.melvin@prospectnews.com  
845 534 5305

**Sara Rosenberg**  
Bank Loan Reporter  
sara.rosenberg@prospectnews.com  
347 548 5115

**Stephanie Rotondo**  
PIPE Reporter/  
Distressed Debt Reporter  
stephanie.rotondo@prospectnews.com  
480 225 4393

**Caroline Salls**  
Bankruptcy Court Reporter  
caroline.salls@prospectnews.com  
724 752 1430

**Christine Van Dusen**  
Emerging Markets Reporter  
christine.vandusen@prospectnews.com  
678 613-8956

**Jim Witters**  
Bankruptcy Court Reporter  
jim.witters@prospectnews.com  
302 494 3565

**Matt Maile**  
Chief Copy Editor  
matt.maile@prospectnews.com  
405 563 1392

**Jennifer Chiou**  
Copy Editor  
jennifer.chiou@prospectnews.com  
646 706 2263

**Tali David**  
Copy Editor  
tali.david@prospectnews.com  
508 596 6638

**E. Janene Geiss**  
Copy Editor  
janene.geiss@prospectnews.com  
856 740 9981

**Lisa Kerner**  
Copy Editor/  
Bankruptcy Court Reporter  
lisa.kerner@prospectnews.com  
704 685 3910

**Angela McDaniels**  
Copy Editor  
angela.mcdaniels@prospectnews.com  
253 537 4766

**Ashley Montgomery**  
Copy Editor  
ashley.montgomery@prospectnews.com  
913 307 6726

**Susanna Moon**  
Copy Editor  
susanna.moon@prospectnews.com  
312 520 0307

**Devika Patel**  
Copy Editor  
devika.patel@prospectnews.com  
423 833 2917

**Toni Weeks**  
Copy Editor  
toni.weeks@prospectnews.com  
858 354 0525

**Marisa Wong**  
Copy Editor  
marisa.wong@prospectnews.com  
608 255 0771

**Thu Vo**  
Production  
thu.vo@prospectnews.com

**Peter Heap**  
Publisher, Editor  
peter.heap@prospectnews.com  
212 374 8108

## DAILY NEWS

Prospect News Bank Loan Daily

Prospect News Canadian Bonds Daily

Prospect News Convertibles Daily

Prospect News Distressed Debt Daily

Prospect News Emerging Markets Daily

Prospect News High Yield Daily

Prospect News Investment Grade Daily

Prospect News Liability Management Daily

Prospect News Municipals Daily

Prospect News PIPE Daily

Prospect News Preferred Stock Daily

Prospect News Private Placements & Mezzanine Daily

Prospect News Structured Products Daily

## WEEKLY NEWS

Bond Market Weekly by Prospect News

Structured Products Weekly by Prospect News

## SUBSCRIPTION RATES

### Daily Newsletter Rates

1-5 e-mails at the same firm	\$2,350 total per year
6-10 e-mails at the same firm	\$3,180 total per year
11-20 e-mails at the same firm	\$4,040 total per year
21-30 e-mails at the same firm	\$5,490 total per year
31-40 e-mails at the same firm	\$6,940 total per year
41-50 e-mails at the same firm	\$8,390 total per year
51 plus e-mails at the same firm	\$9,950 total per year

### Weekly Newsletter Rates

1st user at a firm	\$500 each per year
2nd to 5th users at a firm	\$200 each per year
6th plus users at a firm	\$100 each per year

Prospect News Structured Products Daily ISSN: 1933-9356