

Tuesday February 12, 2013

Structured Products

Current Year	Previous Year
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ALL U.S. STRUCTURED PRODUCTS

Year to Date:

\$4.980 billion in 842 deals	\$4.844 billion in 936 deals
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Quarter to Date:

\$4.980 billion in 842 deals	\$4.844 billion in 936 deals
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Month to Date:

\$0.394 billion in 100 deals	\$1.299 billion in 239 deals
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BREAKDOWN OF YEAR TO DATE DEALS

EXCHANGE-TRADED NOTES

\$1.134 billion in 99 deals	\$1.154 billion in 77 deals
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ALL U.S. STOCK AND EQUITY INDEX DEALS

\$3.353 billion in 614 deals	\$3.015 billion in 718 deals
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SINGLE STOCK U.S. STRUCTURED PRODUCTS

\$1.082 billion in 369 deals	\$0.789 billion in 471 deals
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STOCK INDEX U.S. STRUCTURED PRODUCTS

\$2.136 billion in 232 deals	\$2.131 billion in 234 deals
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FX U.S. STRUCTURED PRODUCTS

\$0.197 billion in 24 deals	\$0.087 billion in 8 deals
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COMMODITY U.S. STRUCTURED PRODUCTS

\$0.376 billion in 68 deals	\$0.517 billion in 85 deals
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INTEREST RATE STRUCTURED PRODUCTS

\$0.091 billion in 6 deals	\$0.049 billion in 8 deals
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INTEREST RATE STRUCTURED COUPONS

\$9.624 billion in 281 deals	\$14.860 billion in 369 deals
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PROSPECT NEWS

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HSBC's contingent income step-up autocallables linked to S&P offer appealing but complex terms

By Emma Trincal

New York, Feb. 11 – **HSBC USA Inc.**'s contingent income autocallable step-up securities due Feb. 28, 2028 linked to the **S&P 500 index** offer above-market rates but are only suitable for investors who understand the nature of the risks and the complexity of the structure, sources said. In particular, investors are not guaranteed to get paid a coupon.

The notes will pay a contingent quarterly coupon if the index closes at or above the 70% coupon barrier level on the determination date for that quarter. The coupon will initially be 5.5% per year. It will step up to 6.5% on Feb. 28, 2018 and to 10% on Feb. 28, 2023, according to an FWP filing with the Securities and Exchange Commission.

After five years, the notes are callable at par plus the coupon if the index closes at or above the initial index level on any quarterly determination date.

If the notes are not called, the payout at maturity will be par plus the contingent quarterly payment if the index finishes at or above the 50% downside threshold level. Otherwise, investors will be fully exposed to the index decline.

Tony Romero, co-founder and managing partner of Suncoast Capital Group, a deposit brokerage firm, said that the risk/reward profile of the investment was relatively attractive.

"It looks like a decent deal for investors. I haven't seen that type of product before," Romero said.

"It's a complicated product, but it's

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Lloyds to price fixed-to-floating notes linked to Russell, CMS rates

By Angela McDaniels

Tacoma, Wash., Feb. 11 – **Lloyds TSB Bank plc** plans to price senior callable fixed-to-floating-rate notes due Feb. 26, 2033 linked to the **Russell 2000 index** and the difference between the **30-year Constant Maturity Swap rate** and the **two-year CMS rate**, according to a 424B5 filing with the Securities and Exchange Commission.

Morgan Stanley & Co. LLC is the agent.

The interest rate will be 8% for the first year. Beginning Feb. 26, 2014, the interest rate will be the applicable interest

rate multiplied by the proportion of days on which the index closes at or above the index reference level, which will be 75% of the initial index level. The applicable interest rate will be four times the spread of the 30-year CMS rate over the two-year CMS rate, subject to a minimum of zero and a maximum of 8% per year. Interest will be payable quarterly.

The payout at maturity will be par.

Beginning Feb. 26, 2018, the notes will be callable at par on any interest payment date.

The notes will settle Feb. 26.

The Cusip number is 5394E8BP3.

HSBC's contingent income step-up autocallables linked to S&P offer appealing but complex terms*Continued from page 1*

worth looking into because in my opinion the chances of losing your principal are remote.”

The chances for the client to get to the 10% annual coupon payment available after 10 years were also slim, he said.

“It’s likely that you’re going to get called after the fifth-year anniversary,” he said.

“It’s either you’re going to be called or you’re going to get the coupon. I wouldn’t envision a scenario where the S&P 500 would be down 50% after 15 years. It’s not unprecedented, but in my opinion it’s unlikely. If it did happen, you could always buy a put as insurance, although this type of hedge would be expensive and the cost of the put would probably exceed your coupon.”

Likely call

The most likely scenario, he added, would be for the investor to collect the coupon early on in the life of the product, when the notes are still call-protected.

“You’ll definitely get your coupon at least for the first five years,” he said.

However, investors should understand the reasons behind the attractive terms, in particular the 50% contingent protection at maturity and the coupon levels, which are above-market rates, he said.

“First, this is a note, not a CD.

Therefore it’s not FDIC insured and you are subject to HSBC credit risk. So you’re assuming that HSBC will be around in 15 years. I personally believe that it will, but you still need to have the conversation with the investor and explain that they’re not only exposed to market risk but also credit risk.

“Another consideration is that today the S&P is at all-time highs. Investors are betting that the four-year rally is going to continue. The current level of the S&P 500 may not wipe out your principal at maturity, but it could certainly erode some of your return as you are not going to get your coupon all the time.”

Decent market risk

“Overall, they’re definitely offering an incentive to make this investment with a 5.5% coupon for at least five years, which I believe you can get. The high coupon is justified by the additional risks you’re taking, which are the potential for losing principal due to the index and the credit risk. These two risks dictate that you would be compensated more than with a traditional fixed-income security. And you are,” he said.

Explaining to investors who are used to buying CDs or traditional fixed-income securities that their investment is not insured, that they may not earn the coupon at all times and that they may even lose principal based on the issuer’s credit and the final level of the S&P 500 is probably challenging for an adviser or a broker, he said.

“The idea that they may not get their full investment back at maturity may turn a lot of people off, perhaps unnecessarily so,” he said.

“If you put aside credit risk – I haven’t looked at HSBC – I would be of the opinion that the chances of losing principal are very remote.

“If an investor can grasp this concept and understand what they are buying, I think the market risk is acceptable.”

Contingency

Carl Kunhardt, wealth manager at Quest Capital Management, said that he would not even bother explaining the notes to his clients.

“I’m not going there with a 10-foot pole,” Kunhardt said.

“The first item on my list before I even show something to a client is simplicity.

“I have to be able to explain the deal within two or three minutes. There’s no way these notes are going to pass the three-minute test.”

Kunhardt said that he sees more and

more products structured around the idea of contingency.

“You either get a contingent barrier or a contingent coupon or both like in this note. It’s not as great as the traditional buffer and coupon, but I can see why it’s going in that direction,” he said.

“They’re doing it out of necessity to keep up the profit margins. The buffer is really the only risk that the issuer retains and they need to hedge it. In this economic climate, it’s getting more and more difficult to hedge that risk profitably.

“There’s got to be some profit margin built into a deal, otherwise why bother putting together a product? So they have to find innovative ways to still be able to structure and introduce some level of protection without compressing their profit margins to a point where they disappear.”

While Kunhardt said that he understood the economics of a deal and the need for issuers to be “creative,” he saw no reason why the new products would have to become “unnecessarily complicated” or more complicated than before.

Complexity trap

“I’ve seen the trend for a while with structured notes: they’re getting more and more complex,” he said.

“It’s not true with every issuer. Credit Suisse notes for instance are pretty plain vanilla.

“HSBC in general has done a pretty good job at showing straightforward products, and maybe that was only the case up until this week.”

This complexity trend was not a very positive development for the industry, he said.

“You have people like me who have been looking at fixed-income alternatives and have begun using structured notes more and more. As a result this market, which used to be a niche market a few years ago, is now getting wider and broader as more people continue to flock to structured

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Barclays plans 8%-10% autocallable yield notes linked to Russell, fund

By Angela McDaniels

Tacoma, Wash., Feb. 11 – **Barclays Bank plc** plans to price 8% to 10% autocallable yield notes due Feb. 20, 2014 linked to the **Russell 2000 index** and the **Market Vectors Gold Miners exchange-traded fund**, according to a 424B2 filing with the Securities and Exchange Commission.

Interest will be payable monthly. The

exact interest rate will be set at pricing.

The notes will be called automatically at par if each underlying component closes at or above its initial level on May 23, 2013, Aug. 23, 2013 or Nov. 25, 2013.

A knock-in event will occur if either component falls below the knock-in barrier, 70% of its initial level, on any trading day during the life of the notes.

If a knock-in event does not occur

or if it does and the return of the lesser-performing component is zero or positive, investors will receive par at maturity.

If a knock-in event occurs and the return of the least-performing component is negative, investors will share in those losses.

Barclays is the agent.

The notes will price Feb. 20 and settle Feb. 25.

The Cusip number is 06741TNW3.

Credit Suisse amends 6%-6.5% callable yield notes tied to Russell, ETF

By Angela McDaniels

Tacoma, Wash., Feb. 11 – **Credit Suisse AG, Nassau Branch** amended its upcoming callable yield notes due Aug. 28, 2014 linked to the **Russell 2000 index** and the **iShares FTSE/Xinhua China 25 index fund**, according to a 424B2 filing with the Securities and Exchange Commission.

Interest will now be payable quarterly instead of monthly. As a result, the earliest call date is now May 28 instead of March 28.

The remaining terms are unchanged.

The interest rate will be 6% to 6.5%. The exact rate will be set

at pricing.

The payout at maturity will be par unless any underlying component falls to or below its knock-in level – 65% of its initial level – during the life of the notes, in which case investors will receive par plus the return of the worst-performing underlying component, capped at a maximum payout of par.

The notes will be callable at par on any interest payment date.

Credit Suisse Securities (USA) LLC is the underwriter.

The notes are expected to price Feb. 25 and settle Feb. 28.

The Cusip number is 22546TY62.

Credit Suisse plans Accelerated Return Notes linked to S&P 500

By Jennifer Chiou

New York, Feb. 11 – **Credit Suisse AG, Nassau Branch** plans to price 0% Accelerated Return Notes due Aug. 17, 2016 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 at least 130% of any

index gain.

Investors will receive par for losses up to 30% and will be fully exposed to losses beyond the buffer.

The notes (Cusip: 22546TZ53) are expected to price on Feb. 12 and settle on Feb. 15.

Barclays Capital Inc. is the placement agent.

HSBC's contingent income step-up autocallables linked to S&P offer appealing but complex terms

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products in search for decent yields and as alternatives to fixed-income," he said.

"We've seen where complexity led us a few years back. Look at the way some muni bond funds blew up in 2008 because they had auction-rate securities in it, which nobody understood anything about.

"I worry that Wall Street is beginning to think that good times are back again. And we're seeing crazy products again as a result.

"I'm a professional; I understand those products. But it took me less than 30 seconds to get turned off by this one.

"Wall Street is not going to increase their sales that way. People don't want to bother investing in complex securities like that."

The notes (Cusip: 40432XBD2) will price Feb. 22 and settle Feb. 28.

The agent is HSBC Securities (USA) Inc.

Credit Suisse plans high/low callable yield notes on index, funds

By Marisa Wong

Madison, Wis., Feb. 11 – **Credit Suisse AG, Nassau Branch** plans to price high/low coupon callable yield notes due Sept. 2, 2014 linked to the **Russell 2000 index**, the **United States Oil Fund, LP** and the **Market Vectors Gold Miners exchange-traded fund**, according to a 424B2 filing with the Securities and Exchange Commission.

A knock-in event occurs if any underlying component falls to or below

60% of its initial level during the life of the notes.

If a knock-in event never occurs, the coupon is expected to be 9% to 11%, with the exact coupon set at pricing.

If a knock-in event occurs during any quarterly observation period, the coupon for that interest period and each subsequent quarterly interest period is expected to be 1%. Interest is payable quarterly.

The notes are callable at par on any interest payment date beginning June 3.

The payout at maturity will be par unless any underlying component falls to or below its knock-in level during the life of the notes, in which case investors will receive par plus the return of the worst-performing component, up to a maximum payout of par.

The notes (Cusip: 22546TZ46) are expected to price Feb. 26 and settle March 1.

Credit Suisse Securities (USA) LLC will be the agent.

Credit Suisse plans autocallable securities linked to S&P 500, Russell

By Toni Weeks

San Luis Obispo, Calif., Feb. 11 – **Credit Suisse AG, Nassau Branch** plans to price autocallable securities due Feb. 22, 2016 linked to the **S&P 500 index** and the **Russell 2000 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will be automatically called

at par plus an annualized redemption premium of 8.25% to 9% if the price of each underlying index is at or above its trigger level on any annual review date. The trigger level is expected to be 100% of the initial level.

If the notes are not called, the payout at maturity will be par unless either underlying index closes below 70% of

its initial price on the Feb. 12, 2016 final valuation date, in which case investors will be fully exposed to the decline of the least-performing index.

The exact terms will be set at pricing. The notes (Cusip: 22546TZ38) are expected to price Feb. 14 and settle Feb. 22.

Credit Suisse Securities (USA) LLC will act as agent.

Goldman plans callable step-up notes due 2028 with 3.5% initial rate

By Susanna Moon

Chicago, Feb. 11 – **Goldman Sachs Group, Inc.** plans to price callable step-up fixed-rate notes due February 2028, according to a 424B2 filing with the Securities and Exchange Commission.

The coupon is 3.5% for the first eight years, stepping up to 4.5% in February 2021, to 5.5% in February 2024, to 6.5% in February 2027 and to 7.5% in August 2027. Interest is payable semiannually.

The payout at maturity will be par.

The notes will be callable at par on any quarterly redemption date beginning in August.

Goldman Sachs & Co. is the underwriter. The notes will settle in February. The Cusip number is 38141GNR1.

JPMorgan plans 6.5% autocallable yield notes on Russell, two funds

By Susanna Moon

Chicago, Feb. 11 – **JPMorgan Chase & Co.** plans to price 6.5% autocallable yield notes due Feb. 24, 2014 linked to the **Market Vectors Gold Miners ETF**, **iShares MSCI Emerging Markets index fund** and the **Russell 2000 index**, according to an FWP filing with the Securities and Exchange Commission.

Interest is payable monthly. The exact coupon will be set at pricing.

The notes will be called at par if any underlying component closes at or above its initial level on any of the quarterly call dates.

A trigger event will occur if any component falls by more than 38% on any day during the life of the notes.

The payout at maturity will be par

unless a trigger event has occurred and any component finishes below its initial level, in which case investors will lose 1% for every 1% decline of the worse-performing component.

J.P. Morgan Securities LLC is the agent. The notes will price on Feb. 19 and settle on Feb. 22.

The Cusip number is 48126DWS4.

JPMorgan plans autocallable contingent interest notes on S&P, Russell

By *Susanna Moon*

Chicago, Feb. 11 – **JPMorgan Chase & Co.** plans to price autocallable contingent interest notes due Aug. 14, 2014 linked to the **S&P 500 index** and the **Russell 2000 index**, according to an FWP filing with the Securities and Exchange Commission.

If each index closes at or above its

70% interest barrier level on a quarterly review date, the notes will pay a coupon that quarter at an annualized rate of 6.45%.

If each index closes at or above its initial level on any of the review dates other than the final review date, the notes will be called at par plus the contingent coupon.

If the notes are not called, the payout

at maturity will be par plus the contingent coupon unless either index finishes below its 70% trigger level, in which case investors will be fully exposed to any losses of the lesser performing index.

J.P. Morgan Securities LLC is the agent.

The notes will settle on Feb. 14.

The Cusip number is 48126DWU9.

JPMorgan to price callable step-up notes with 3.15% initial rate

By *Toni Weeks*

San Luis Obispo, Calif., Feb. 11 – **JPMorgan Chase & Co.** plans to price callable step-up fixed-rate notes due Feb. 27, 2028, according to an FWP filing with the Securities and Exchange Commission.

The interest rate will be 3.15% for the

first seven years, stepping up to 3.5% on Feb. 27, 2020, to 4.5% on Feb. 27, 2023, to 5.5% on Feb. 27, 2026 and to 6.5% on Feb. 27, 2027. Interest will be payable semiannually.

The payout at maturity will be par.

Beginning Feb. 27, 2020, the notes

will be callable at par on any interest payment date.

The notes are expected to price Feb. 22 and settle Feb. 27.

J.P. Morgan Securities LLC is the agent.

The Cusip number is 48126DMV8.

UBS plans to price trigger phoenix autocallables on Gold Miners ETF

By *Marisa Wong*

Madison, Wis., Feb. 11 – **UBS AG, London Branch** plans to price trigger phoenix autocallable optimization securities due Feb. 23, 2015 linked to the **Market Vectors Gold Miners exchange-traded fund**, according to an FWP filing with the Securities and Exchange Commission.

If the fund closes at or above the trigger price – 70% of the initial price – on

a quarterly observation date, the issuer will pay a contingent coupon for that quarter at a rate of 10% to 12% per year. Otherwise, no coupon will be paid that quarter. The exact contingent coupon will be set at pricing.

If the fund closes at or above the initial price on a quarterly observation date, the notes will be called at par plus the contingent coupon.

If the notes are not called and the

fund finishes at or above the trigger price, the payout at maturity will be par plus the contingent coupon. Otherwise, investors will be exposed to the fund price decline from the initial price.

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

The securities are expected to price on Feb. 15 and settle on Feb. 21.

The Cusip number is 90271B496.

Wells Fargo plans buffered enhanced return notes linked to MSCI EAFE

By *Angela McDaniels*

Tacoma, Wash., Feb. 11 – **Wells Fargo & Co.** plans to price 0% buffered enhanced return securities with upside participation to a cap and buffered downside with multiplier linked to the **MSCI EAFE index**, according to a 424B2 filing with the Securities and Exchange Commission.

The tenor of the notes is expected to be 24 to 27 months.

If the final index level is greater than the initial index level, the payout at maturity will be par plus 150% of the index return, subject to a maximum return of 21% to 22.5% that will be set at pricing. Investors will receive par if the

index declines by 10% or less and will lose 1.1111% for every 1% that it declines beyond 10%.

Wells Fargo Securities LLC is the agent.

The notes will price and settle in February.

The Cusip number is 94986RNH0.

Structured Products News

New Issue:

Bank of America prices \$17.43 million one-year Stars tied to Citigroup

By Toni Weeks

San Luis Obispo, Calif., Feb. 11 – **Bank of America Corp.** priced \$17.43 million of 0% Strategic Accelerated Redemption Securities due Feb. 24, 2014 linked to the common stock of **Citigroup**

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

If the price of Citigroup stock closes at or above its initial price on any of three quarterly observation dates beginning Aug. 9, the notes will be called at par of

\$10 plus a call premium of 14.61% per year.

Investors will receive par at maturity if the share price falls by up to 5% and will be exposed to losses beyond 5%.

BofA Merrill Lynch is the agent.

Issuer:	Bank of America Corp.	Call:	At par plus premium of 14.61% per year if Citigroup shares close at or above initial price on Aug. 9, Nov. 8, 2013 or Feb. 14, 2014
Issue:	Strategic Accelerated Redemption Securities		
Underlying stock:	Citigroup Inc. (NYSE: C)		
Amount:	\$17,430,530	Initial price:	\$42.84
Maturity:	Feb. 24, 2014	Threshold price:	\$40.70, 95% of initial price
Coupon:	0%	Pricing date:	Feb. 7
Price:	Par of \$10	Settlement date:	Feb. 14
Payout at maturity:	Par if share price falls by up to 5%, full exposure to losses beyond 5%	Agent:	BofA Merrill Lynch
		Fees:	1.25%
		Cusip:	06053E359

New Issue:

Barclays prices \$4.5 mln buffered Super Track notes on Asian indexes

By Jennifer Chiou

New York, Feb. 11 – **Barclays Bank plc** priced \$4.5 million of 0% buffered Super Track notes due Feb. 12, 2018 linked to a basket of five equally weighted Asian indexes, according to a 424B2 filing with

the Securities and Exchange Commission.

The underlying indexes are the **Hang Seng China Enterprises index**, the **Korea Composite Stock Price Index 200**, **Hang Seng index**, **MSCI Taiwan Price index** and **MSCI Singapore Free Price index**.

The payout at maturity will be par plus 1.3 times any basket gain.

Investors will receive par if the basket falls by up to 20% and will be exposed to losses beyond 20%.

Barclays is the agent.

Issuer:	Barclays Bank plc		par if index falls by 20% or less; full exposure to losses if index falls below barrier
Issue:	Buffered Super Track notes		
Underlying basket:	Hang Seng China Enterprises index, the Korea Composite Stock Price Index 200, Hang Seng index, MSCI Taiwan Price index and MSCI Singapore Free Price index, equally weighted	Initial levels:	11,681.96 for Hang Seng China, 254 for Kospi, 23,177 for Hang Seng, 284.67 for MSCI Taiwan and 368.45 for MSCI Singapore
Amount:	\$4.5 million	Barrier level:	80% of the initial levels
Maturity:	Feb. 12, 2018	Pricing date:	Feb. 7
Coupon:	0%	Settlement date:	Feb. 12
Price:	Par	Agent:	Barclays
Payout at maturity:	Par plus 130% of any basket gain;	Fees:	2.5%
		Cusip:	06741TNF0

New Issue:

Credit Suisse prices \$17 million more VelocityShares Daily Inverse VIX Short-Term ETNs

By Toni Weeks

San Luis Obispo, Calif., Feb. 11 – **Credit Suisse AG, Nassau Branch** priced another \$17 million total principal amount of 0% VelocityShares Daily Inverse 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 add-on priced in two tranches, each at 217.696. The total proceeds were \$37,008,320.

In November 2010, the issuer said it planned to issue up to \$100 million of the notes. That amount was increased to \$200 million on March 30, 2011. The cap was again changed on June 27, 2011, when the issuer increased the maximum principal amount to \$400 million and effected a 10-for-1 split of the notes, which now have a stated principal amount of \$10.00. The

issuer increased the maximum principal amount to \$900 million on Aug. 10, 2011 and finally to \$1.5 billion on Jan. 19, 2012.

Since Nov. 29, 2010, Credit Suisse has priced a total of \$1.63 billion principal amount of the notes at prices ranging from 51.9 to 225.404.

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 adjusted closing indicative value on the inception date was \$10.00. On each day after the inception date, the closing indicative value 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) negative one. 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 “XIV.”

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
Issue:	VelocityShares Daily Inverse VIX Short Term exchange-traded notes	Initial value: \$10
Underlying index:	S&P 500 VIX Short-Term Futures	Put option: At minimum of 25,000 notes
Amount:	\$1,632,588,830, up from \$5 million	Pricing dates: Nov. 29, 2010 for original \$5 million; Feb. 7 for latest \$17 million
Maturity:	Dec. 4, 2030	Settlement dates: Dec. 2, 2010 for original tranche; Feb. 11 for \$1 million add-on; Feb. 12 for \$16 million add-on
Coupon:	0%	Underwriter: Credit Suisse Securities (USA) LLC
Prices:	Par for original \$5 million; 217.696 for latest \$17 million	Fees: None
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	Listing: NYSE Arca: XIV
		Cusip: 22542D795

New Issue:

Credit Suisse prices \$10 million additional VelocityShares VIX Short-Term ETNs

By Angela McDaniels

Tacoma, Wash., Feb. 11 – **Credit Suisse AG, Nassau Branch** priced an additional \$10 million principal amount of 0% VelocityShares VIX Short-Term exchange-traded notes due Dec. 4, 2030 linked to the **S&P 500 VIX Short-Term Futures index**, according to a 424B2 filing with the Securities and Exchange Commission.

The add-on priced at 12.6216 for proceeds of \$1.26 million.

On March 7, 2012, Credit Suisse increased the maximum issue size of the ETNs to \$500 million from \$100 million. So far, the issuer has priced \$582 million of the notes at prices ranging from 12.3316 to 101.82.

The index is designed to provide

investors with exposure to one or more maturities of future 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 payout at maturity will be the closing indicative value on Nov. 29, 2030.

The closing indicative value on the initial pricing date was \$100. On each day after that, the closing indicative value 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) the index return on that day. 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 notes are puttable at a minimum of 25,000 notes. Holders will receive a cash payment per ETN equal to the greater of zero and the closing indicative value on the early redemption valuation date – three business days before the early redemption date – minus an early redemption charge of 0.05%.

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

Credit Suisse Securities (USA) LLC is the agent.

Issuer:	Credit Suisse AG, Nassau Branch		immediately preceding day times
Issue:	VelocityShares VIX Short-Term exchange-traded notes		(ii) the daily ETN performance minus (b) the daily investor fee; floor of zero
Underlying index:	S&P 500 VIX Short-Term Futures		
Amount:	\$582 million, increased from original \$5 million	Initial value:	\$100
Maturity:	Dec. 4, 2030	Put option:	At minimum of 25,000 notes
Coupon:	0%	Pricing dates:	Nov. 29, 2010 for original \$5 million; Feb. 7 latest \$10 million
Prices:	Par for original \$5 million, 12.6216 for latest \$10 million	Settlement dates:	Dec. 2, 2010 for original \$5 million; Feb. 12 for latest add-on
Payout at maturity:	Closing indicative value on Nov. 29, 2030 equal to (a) (i) the closing indicative value on the	Underwriter:	Credit Suisse Securities (USA) LLC
		Listing:	NYSE Arca: VIIX
		Cusip:	22542D811

Structured Products News

New Issue:

Goldman Sachs prices \$20 million leveraged index-linked notes linked to S&P 500

New York, Feb. 11 – **Goldman Sachs Group, Inc.** priced \$20 million of 0% leveraged index-linked notes due Feb. 12, 2018 tied to the **S&P 500** index, according

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

If the index return is positive, the payout at maturity will be par plus 184% of

the index return. Investors will be exposed to any losses.

Goldman, Sachs & Co. is the underwriter, with JPMorgan as placement agent.

Issuer:	Goldman Sachs Group, Inc.	Initial index level:	of the index return; exposure to losses
Issue:	Leveraged index-linked notes	Pricing date:	1,509.39
Underlying index:	S&P 500	Settlement date:	Feb. 7
Amount:	\$20 million	Underwriters:	Feb. 12
Maturity:	Feb. 12, 2018	Fees:	Goldman, Sachs & Co., with JPMorgan as placement agent
Coupon:	0%	Cusip:	3.35%
Price:	Par		38141GNP5
Payout at maturity:	If index return is positive, par plus 184%		

New Issue:

Goldman Sachs prices \$7 million leveraged buffered index-linked notes linked to MSCI AC World

New York, Feb. 11 – **Goldman Sachs Group, Inc.** priced \$7 million of 0% leveraged buffered index-linked notes due March 12, 2015 tied to the **MSCI AC World Index**, according to a 424B2 filing with the

Securities and Exchange Commission.

If the index return is positive, the payout at maturity will be par plus 150% of the index return, subject to a maximum payment of \$1,195 per \$1,000 principal amount.

Investors will receive par if the index falls by up to 15% and lose 1.1765% for every 1% decline in the index beyond 15%.

Goldman, Sachs & Co. is the underwriter.

Issuer:	Goldman Sachs Group, Inc.	Initial index level:	\$1,000 principal amount; par if index falls by up to 15%; 1.1765% loss for every 1% decline in index beyond 15%
Issue:	Leveraged buffered index-linked notes	Pricing date:	353.92
Underlying index:	MSCI AC World Index,	Settlement date:	Feb. 7
Amount:	\$7 million	Underwriters:	Feb. 14
Maturity:	March 12, 2015	Fees:	Goldman, Sachs & Co.
Coupon:	0%	Cusip:	1.675%
Price:	Par		38147K190
Payout at maturity:	If index return is positive, par plus 150% of index return, subject to maximum payment of \$1,195 per		

Structured Products News

New Issue:

HSBC prices \$2 mln buffered return enhanced notes on Euro Stoxx 50

By *Susanna Moon*

Chicago, Feb. 11 – **HSBC USA Inc.** priced \$2 million of 0% buffered return enhanced notes due Feb. 15, 2017 linked to the **Euro Stoxx 50 index**, according

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

The payout at maturity will be par plus 1.4 times any index gain.

Investors will receive par if the index

falls by up to 30% and will lose 1.4286% for each 1% decline beyond 30%.

HSBC Securities (USA) Inc. is the underwriter, and J.P. Morgan Securities LLC is the agent.

Issuer:	HSBC USA Inc.	Initial level:	per 1% drop beyond 30%
Issue:	Buffered return enhanced notes	Pricing date:	2,597.92
Underlying index:	Euro Stoxx 50 index	Settlement date:	Feb. 7
Amount:	\$2 million	Underwriter:	Feb. 12
Maturity:	Feb. 15, 2017	Agent:	HSBC Securities (USA) Inc.
Coupon:	0%	Fees:	J.P. Morgan Securities LLC
Price:	Par	Cusip:	2%
Payout at maturity:	Par plus 140% of any index gain; par if index falls by up to 30%; 1.4286% loss		40432XBEO

New Issue:

JPMorgan prices \$374,000 variable-rate range accrual notes linked to Libor, Russell 2000

By *Angela McDaniels*

Tacoma, Wash., Feb. 11 – **JPMorgan Chase & Co.** priced \$374,000 of callable variable-rate range accrual notes due Feb. 13, 2028 linked to **six-month Libor** and the **Russell 2000 index**, according to a 424B2 filing with the Securities and Exchange Commission.

Interest is payable quarterly. The interest

rate is 8% for the first year. Beginning Feb. 13, 2014, the interest rate will be the interest factor multiplied by the proportion of days on which the closing level of the Russell 2000 is at least 645. The interest factor is (a) 1.2 times (b) the strike rate minus six-month Libor, subject to a minimum of zero and a maximum interest rate.

The strike is initially 5.75% and steps up

to 6.25% on Feb. 13, 2018 and to 6.75% on Feb. 13, 2023. The maximum interest rate is initially 6.9% and steps up to 7.5% on Feb. 13, 2018 and to 8.1% on Feb. 13, 2023.

The payout at maturity will be par. Beginning Feb. 13, 2014, the notes will be redeemable at par on any interest payment date.

J.P. Morgan Securities LLC is the agent

Issuer:	JPMorgan Chase & Co.	Strike rate:	6.9% that steps up to 7.5% on Feb. 13, 2018 and to 8.1% on Feb. 13, 2023
Issue:	Callable variable-rate range accrual notes	Price:	Initially 5.75%; steps up to 6.25% on Feb. 13, 2018 and to 6.75% on Feb. 13, 2023
Underlying components:	Six-month Libor and Russell 2000 index	Payout at maturity:	Variable prices
Amount:	\$374,000	Call option:	Par
Maturity:	Feb. 13, 2028	Pricing date:	At par on any interest payment date from Feb. 13, 2014 onward
Coupon:	8% for first year; beginning Feb. 13, 2014, interest factor multiplied by proportion of days on which Russell 2000 closes at or above 645; payable quarterly	Settlement date:	Feb. 7
Interest factor:	(a) 1.2 times (b) strike rate minus six-month Libor, subject to minimum of zero and maximum interest rate of	Agent:	Feb. 13
		Fees:	J.P. Morgan Securities LLC
		Cusip:	6.75%, including 4.013% for selling concessions
			48126DMP1

Structured Products News

New Issue:

UBS prices \$100,000 trigger autocallables linked to Apple

New York, Feb. 11 – **UBS AG, London Branch** priced \$100,000 of 0% trigger autocallable optimization securities due Feb. 19, 2014 linked to the common stock of **Apple Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will be called at par plus a call return of 10.54% per year if Apple shares close at or above the initial share price on any

observation date, which occurs every quarter.

If the notes are not called and Apple shares finish at or above the trigger price, 75% of the initial share price, the payout at maturity will be par. 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.

Issuer:	UBS AG, London Branch		per year if Apple shares close at or above initial share price on any observation date, which occurs every quarter.
Issue:	Trigger autocallable optimization securities		
Underlying stock:	Apple Inc. (Nasdaq: AAPL)		
Amount:	\$100,000	Initial share price:	\$479.93
Maturity:	Feb. 19, 2014	Trigger price:	\$359.95, 75% of initial price
Coupon:	0%	Pricing date:	Feb. 11
Price:	Par of \$10.00	Settlement date:	Feb. 14
Payout at maturity:	Par if Apple shares finish at or above trigger price; otherwise, full exposure to share price decline	Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Call:	Automatically at par plus 10.54%	Fees:	1.25%
		Cusip:	90271D187

New Issue:

UBS prices \$100,000 trigger autocallables linked to Coach

New York, Feb. 11 – **UBS AG, London Branch** priced \$100,000 of 0% trigger autocallable optimization securities due Feb. 19, 2014 linked to the common stock of **Coach, Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will be called at par plus a call return of 11.40% per year if Coach shares close at or above the initial share price on any

observation date, which occurs every two months.

If the notes are not called and Coach shares finish at or above the trigger price, 72% of the initial share price, the payout at maturity will be par. 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.

Issuer:	UBS AG, London Branch		per year if Coach shares close at or above initial share price on any observation date, which occurs every two months.
Issue:	Trigger autocallable optimization securities		
Underlying stock:	Coach, Inc. (NYSE: COH)		
Amount:	\$100,000	Initial share price:	\$48.93
Maturity:	Feb. 19, 2014	Trigger price:	\$35.23, 72% of initial price
Coupon:	0%	Pricing date:	Feb. 11
Price:	Par of \$10.00	Settlement date:	Feb. 14
Payout at maturity:	Par if Coach shares finish at or above trigger price; otherwise, full exposure to share price decline	Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Call:	Automatically at par plus 11.40%	Fees:	1.37%
		Cusip:	90271D245

Structured Products News

New Issue:

UBS prices \$1 million trigger autocallables linked to Freeport-McMoRan

New York, Feb. 11 – **UBS AG, London Branch** priced \$1 million of 0% trigger autocallable optimization securities due Feb. 19, 2014 linked to the common stock of **Freeport-McMoRan Copper & Gold Inc.**, according to a 424B2 filing with the Securities and

Exchange Commission.

The notes will be called at par plus a call return of 22.36% per year if Freeport-McMoRan shares close at or above the initial share price on any observation date, which occurs every quarter.

If the notes are not called and Freeport-

McMoRan shares finish at or above the trigger price, 90% of the initial share price, the payout at maturity will be par. 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.

Issuer:	UBS AG, London Branch	Call:	Automatically at par plus 22.36% per year if Freeport-McMoRan shares close at or above initial share price on any observation date, which occurs every quarter.
Issue:	Trigger autocallable optimization securities		
Underlying stock:	Freeport-McMoRan Copper & Gold Inc. (NYSE: FCX)		
Amount:	\$1 million	Initial share price:	\$35.33
Maturity:	Feb. 19, 2014	Trigger price:	\$31.80, 90% of initial price
Coupon:	0%	Pricing date:	Feb. 11
Price:	Par of \$10.00	Settlement date:	Feb. 14
Payout at maturity:	Par if Freeport-McMoRan shares finish at or above trigger price; otherwise, full exposure to share price decline	Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
		Fees:	1.5%
		Cusip:	90271D195

New Issue:

UBS prices \$842,125 5.91% trigger yield optimization notes linked to Freeport-McMoRan

New York, Feb. 11 – **UBS AG, London Branch** priced \$842,125.88 of 5.91% trigger yield optimization notes due Feb. 14, 2014 linked to the common stock of **Freeport-McMoRan Copper & Gold Inc.**, according to a 424B2 filing with the

Securities and Exchange Commission.

The face amount of each note is \$35.33, which is equal to the initial share price of Freeport-McMoRan stock.

Interest is payable monthly.

The payout at maturity will be par

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

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

Issuer:	UBS AG, London Branch	Initial share price:	otherwise, par \$35.33
Issue:	Trigger yield optimization notes	Trigger price:	\$24.73, 70% of initial price
Underlying stock:	Freeport-McMoRan Copper & Gold Inc. (NYSE: FCX)	Pricing date:	Feb. 11
Amount:	\$842,125.88	Settlement date:	Feb. 14
Maturity:	Feb. 14, 2014	Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Coupon:	5.91%, payable monthly	Fees:	2%
Price:	Par of \$35.33	Cusip:	90271D203
Payout at maturity:	If final share price is less than trigger price, one Freeport-McMoRan share;		

Structured Products News

New Issue:

UBS prices \$249,924 8.45% trigger yield optimization notes linked to Freeport-McMoRan

New York, Feb. 11 – **UBS AG, London Branch** priced \$249,924.42 of 8.45% trigger yield optimization notes due Feb. 14, 2014 linked to the common stock of **Freeport-McMoRan Copper & Gold Inc.**, according to a 424B2 filing with the

Securities and Exchange Commission. The face amount of each note is \$35.33, which is equal to the initial share price of Freeport-McMoRan stock. Interest is payable monthly. The payout at maturity will be par

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

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

Issuer:	UBS AG, London Branch	Initial share price:	otherwise, par \$35.33
Issue:	Trigger yield optimization notes	Trigger price:	\$28.26, 80% of initial price
Underlying stock:	Freeport-McMoRan Copper & Gold Inc. (NYSE: FCX)	Pricing date:	Feb. 11
Amount:	\$249,924.42	Settlement date:	Feb. 14
Maturity:	Feb. 14, 2014	Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Coupon:	8.45%, payable monthly	Fees:	2%
Price:	Par of \$35.33	Cusip:	90271D229
Payout at maturity:	If final share price is less than trigger price, one Freeport-McMoRan share;		

Structured Products News

New Issue:

UBS prices \$100,000 trigger phoenix autocallable optimization securities linked to Freeport-McMoRan

New York, Feb. 11 – **UBS AG, London Branch** priced \$100,000 of trigger phoenix autocallable optimization securities due Feb. 19, 2014 linked to the common stock of **Freeport-McMoRan Copper & Gold Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

If Freeport-McMoRan stock closes at or

above the trigger price – 70% of the initial share price – on a quarterly observation date, the issuer will pay a contingent coupon for that quarter at the rate of 7.85%. Otherwise, no coupon will be paid that quarter.

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

contingent coupon.

If the notes are not called and Freeport-McMoRan 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.

Issuer:	UBS AG, London Branch		return
Issue:	Trigger phoenix autocallable optimization securities	Call:	Automatically at par plus contingent coupon if Freeport-McMoRan shares close at or above initial price on a quarterly observation date
Underlying stock:	Freeport-McMoRan Copper & Gold Inc. (NYSE: FCX)		
Amount:	\$100,000	Initial share price:	\$35.33
Maturity:	Feb. 19, 2014	Trigger price:	\$24.73, 70% of initial price
Coupon:	7.85%, payable quarterly if stock closes at or above trigger price on observation date for that quarter	Pricing date:	Feb. 11
		Settlement date:	Feb. 14
Price:	Par of \$10.00	Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Payout at maturity:	Par plus contingent coupon if Freeport-McMoRan shares finish at or above trigger price; otherwise, par plus stock	Fees:	1.5%
		Cusip:	90271D211

Structured Products News

New Issue:

UBS prices \$430,000 trigger phoenix autocallables linked to Nvidia

New York, Feb. 11 – **UBS AG, London Branch** priced \$430,000 of trigger phoenix autocallable optimization securities due Feb. 19, 2014 linked to the common stock of **Nvidia Corp.**, according to a 424B2 filing with the Securities and Exchange Commission.

If Nvidia stock closes at or above the trigger price – 75% of the initial share price – on a quarterly observation date, the issuer will pay a contingent coupon for that quarter at the rate of 12.1%. Otherwise, no coupon will be paid that quarter.

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

If the notes are not called and Nvidia 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.

Issuer:	UBS AG, London Branch	Call:	stock return
Issue:	Trigger phoenix autocallable optimization securities	Initial share price:	Automatically at par plus contingent coupon if Nvidia shares close at or above initial price on a quarterly observation date
Underlying stock:	Nvidia Corp. (Nasdaq: NVDA)	Trigger price:	\$12.51
Amount:	\$430,000	Pricing date:	\$9.38, 75% of initial price
Maturity:	Feb. 19, 2014	Settlement date:	Feb. 11
Coupon:	12.1%, payable quarterly if stock closes at or above trigger price on observation date for that quarter	Underwriters:	Feb. 14
Price:	Par of \$10.00	Fees:	UBS Financial Services Inc. and UBS Investment Bank
Payout at maturity:	Par plus contingent coupon if Nvidia shares finish at or above trigger price; otherwise, par plus	Cusip:	1.5%
			90271D260

New Issue:

UBS prices \$149,962 6.52% trigger yield optimization notes linked to Weatherford International

New York, Feb. 11 – **UBS AG, London Branch** priced \$149,962.14 of 6.52% trigger yield optimization notes due Feb. 14, 2014 linked to the common stock of **Weatherford International Ltd.**, according to a 424B2 filing with the

Securities and Exchange Commission.

The face amount of each note is \$12.93, which is equal to the initial share price of Weatherford International stock.

Interest is payable monthly.

The payout at maturity will be par unless

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

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

Issuer:	UBS AG, London Branch	Initial share price:	share; otherwise, par
Issue:	Trigger yield optimization notes	Trigger price:	\$12.93
Underlying stock:	Weatherford International Ltd. (NYSE: WFT)	Pricing date:	\$9.05, 70% of initial price
Amount:	\$149,962.14	Settlement date:	Feb. 11
Maturity:	Feb. 14, 2014	Underwriters:	Feb. 14
Coupon:	6.52%, payable monthly	Fees:	UBS Financial Services Inc. and UBS Investment Bank
Price:	Par of \$12.93	Cusip:	1.25%
Payout at maturity:	If final share price is less than trigger price, one Weatherford International		90271D252

Structured Products News

New Issue:

UBS prices \$139,984 5.13% trigger yield optimization notes linked to Wynn Resorts

New York, Feb. 11 – **UBS AG, London Branch** priced \$139,984 of 5.13% trigger yield optimization notes due Aug. 14, 2014 linked to the common stock of **Wynn Resorts, Ltd.**, according to a 424B2 filing with the Securities and Exchange

Commission.
The face amount of each note is \$124.10, which is equal to the initial share price of Wynn Resorts stock.
Interest is payable monthly.
The payout at maturity will be par

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

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

Issuer:	UBS AG, London Branch	Initial share price:	otherwise, par \$124.10
Issue:	Trigger yield optimization notes	Trigger price:	\$86.87, 70% of initial price
Underlying stock:	Wynn Resorts, Ltd. (Nasdaq: WYNN)	Pricing date:	Feb. 11
Amount:	\$139,984	Settlement date:	Feb. 14
Maturity:	Aug. 14, 2014	Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Coupon:	5.13%, payable monthly	Fees:	2%
Price:	Par of \$124.10	Cusip:	90271D237
Payout at maturity:	If final share price is less than trigger price, one Wynn Resorts share;		

New Issue:

Wells Fargo prices \$17.34 million buffered enhanced return notes on iShares MSCI EM

By *Susanna Moon*

Chicago, Feb. 11 – **Wells Fargo & Co.** priced \$17.34 million of 0% buffered enhanced return notes due Aug. 19, 2014 linked to the **iShares MSCI Emerging Markets index fund**, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par plus 1.5 times any gain in the fund, up to a maximum return of \$1,150.00 per \$1,000 principal amount.

Investors will receive par if the shares fall by up to 10% and will lose 1.1111% for each 1% decline beyond 10%.

Wells Fargo Securities, LLC is the agent.

Issuer:	Wells Fargo & Co.	Initial level:	less; 1.1111% loss for every 1% decline beyond 10%
Issue:	Buffered enhanced return notes	Trigger level:	\$43.53
Underlying fund:	iShares MSCI Emerging Markets index fund	Pricing date:	\$39.177, or 90% of initial level Feb. 7
Amount:	\$17,343,000	Settlement date:	Feb. 14
Maturity:	Aug. 19, 2014	Agent:	Wells Fargo Securities, LLC
Coupon:	0%	Fees:	1.6%
Price:	Par	Cusip:	94986RNE7
Payout at maturity:	Par plus 150% of any fund gain, capped at 15%; par if shares fall by 10% or		

Structured Products News

New Issue:

FHLB upsizes to \$65 million 10-year callable step up notes at 1.25% initial rate

New York, Feb. 11 - **Federal Home Loan Banks** upsized to \$65 million its sale of 1.25% initial rate 10-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Feb. 22, 2023 and have a Bermuda call. FHLB originally priced \$45 million of the issue. Stifel Nicolaus is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Feb. 1
Amount:	\$65 million	Settlement date:	Feb. 22
Maturity:	Feb. 22, 2023	Underwriter:	Stifel Nicolaus
Coupon:	1.25% initial rate	Cusip:	3133827B3
Price:	Par		

New Issue:

FHLB upsizes to \$35 million 12-year callable step up notes at 2% initial rate

New York, Feb. 11 - **Federal Home Loan Banks** upsized to \$35 million its sale of 2% initial rate 12-year callable step up notes at par, according to the agency's web site.

FHLB originally priced \$25 million of the issue. Amherst and JVB are the managers.

The bonds will mature on Feb. 28, 2025 and have a Bermuda call.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Jan. 29
Amount:	\$35 million	Settlement date:	Feb. 28
Maturity:	Feb. 28, 2025	Underwriters:	Amherst and JVB
Coupon:	2% initial rate	Cusip:	3133824Y6
Price:	Par		

New Issue:

FHLB upsizes to \$35 million 10-year callable step up notes at 1% initial rate

New York, Feb. 11 - **Federal Home Loan Banks** upsized to \$35 million its sale of 1% initial rate 10-year callable step up notes at par, according to the agency's web site.

FHLB originally priced \$25 million of the issue. Mizuho Securities is the manager.

The bonds will mature on Feb. 22, 2023 and have a Bermuda call.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Feb. 5
Amount:	\$35 million	Settlement date:	Feb. 22
Maturity:	Feb. 22, 2023	Underwriter:	Mizuho Securities
Coupon:	1% initial rate	Cusip:	313382A52
Price:	Par		

Structured Products News

New Issue:

FHLB upsizes to \$35 million five-year one-time callable step up notes at 0.5% initial rate

New York, Feb. 11 - **Federal Home Loan Banks** upsized to \$35 million its sale of 0.5% initial rate five-year one-time callable step up notes at par, according to the agency's web site.

The bonds will mature on Feb. 28, 2018 and are callable one time. FHLB originally priced \$25 million of the issue. Raymond James and Guggenheim are the managers.

Issuer:	Federal Home Loan Banks	Call:	One time
Issue:	Step up notes	Pricing date:	Feb. 6
Amount:	\$35 million	Settlement date:	Feb. 28
Maturity:	Feb. 28, 2018	Underwriters:	Raymond James and Guggenheim
Coupon:	0.5% initial rate	Cusip:	313382AV5
Price:	Par		

New Issue:

FHLB upsizes to \$25 million 15-year callable step up notes at 2.35% initial rate

New York, Feb. 11 - **Federal Home Loan Banks** upsized to \$25 million its sale of 2.35% initial rate 15-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Feb. 22, 2028 and have a Bermuda call. FHLB originally priced \$15 million of the issue. Mesirow is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Jan. 25
Amount:	\$25 million	Settlement date:	Feb. 22
Maturity:	Feb. 22, 2028	Underwriter:	Mesirow
Coupon:	2.35% initial rate	Cusip:	3133822H5
Price:	Par		

New Issue:

FHLB prices \$20 mln 10-year callable step up notes at 1.5% initial rate

New York, Feb. 11 - **Federal Home Loan Banks** priced \$20 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 Feb. 28, 2023 and have a Bermuda call. Southwest Securities is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Feb. 11
Amount:	\$20 million	Settlement date:	Feb. 28
Maturity:	Feb. 28, 2023	Underwriter:	Southwest Securities
Coupon:	1.5% initial rate	Cusip:	313382BH5
Price:	Par		

Structured Products Calendar

BANK OF AMERICA CORP.

- 0% Strategic Accelerated Redemption Securities due February 2014 linked to Citigroup Inc. shares; 95% trigger; via Bank of America Merrill Lynch; pricing in February
- 0% Accelerated Return Notes due April 2014 linked to Citigroup Inc., JPMorgan Chase & Co. and Goldman Sachs Group, Inc.; via Bank of America Merrill Lynch; pricing in February
- 0% Market Index Target-Term Securities due February 2019 linked to the Dow Jones industrial average; via Bank of America Merrill Lynch; pricing in February
- Currency-linked step-up notes due March 2016 linked to the Indian rupee relative to the dollar; via Bank of America Merrill Lynch; pricing in February
- Capped Leveraged Index Return Notes due February 2015 linked to the front-month platinum futures contract; via Bank of America Merrill Lynch; pricing in February
- 0% Accelerated Return Notes due February 2015 linked to the Russell 2000 index; via Bank of America Merrill Lynch; pricing in February
- Autocallable market-linked step-up notes due February 2016 linked to the Russell 2000 index; via Bank of America Merrill Lynch; pricing in February
- 0% Accelerated Return Notes due April 2014 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in February
- 0% Accelerated Return Notes due February 2015 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in February
- Autocallable market-linked step-up notes due February 2016 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in February
- Market-linked step-up notes due February 2016 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in February
- 0% Strategic Accelerated Redemption Securities due March 2014 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in February
- 0% relative value Strategic Accelerated Redemption Securities due March 2014 linked to the performance of the SPDR S&P 500 ETF Trust versus the iShares Barclays 20+ Year Treasury Bond Fund; via Bank of America Merrill Lynch; pricing in February

BANK OF MONTREAL

- 0% autocallable cash-settled notes with step-up call price due Feb. 27, 2015 linked to the iShares Russell 2000 index fund; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RLG8
- 0% bullish enhanced return notes due Feb. 29, 2016 linked to the iShares Russell 2000 index fund; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RLR4
- 0% buffered bullish digital return notes due Feb. 29, 2016 linked to the iShares Russell 2000 index fund; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RLL7
- 0% buffered bullish digital return notes due Feb. 27, 2015 linked to the Market Vectors Gold Miners exchange-traded fund; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RLK9
- 0% contingent risk absolute return notes due Feb. 27, 2015 linked to the S&P 500 index; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RLP8
- 0% autocallable barrier notes with step-up call price due Feb. 29, 2016 linked to the S&P 500 index; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RLQ6
- 0% buffered bullish digital return notes due Feb. 29, 2016 linked to the S&P 500 index; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RLJ2
- 0% buffered bullish digital return notes due Feb. 29, 2016 linked to the SPDR Dow Jones Industrial Average ETF Trust; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RLM5

BANK OF NOVA SCOTIA

- 21- to 24-month 0% capped buffered enhanced participation notes linked to the MSCI EAFE index; via Scotia Capital (USA) Inc. and Goldman Sachs & Co.; pricing Feb. 11; Cusip: 064159668

BANK OF THE WEST

- Contingent variable income market-linked certificates of deposit due Feb. 27, 2020 linked to a basket of 10 stocks selected from the S&P Capital IQ Stars Universe including Altria Group, Inc., Apple Inc., Barrick Gold Corp., Baxter International Inc., ConocoPhillips, H.J. Heinz Co., Johnson & Johnson, Lorillard Inc., Microsoft Corp., PPL Corp.; via BNP Paribas Securities Corp. with Advisors Asset Management, Inc. as distributor; pricing Feb. 22; Cusip: 06426XFZ8

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- Contingent variable income market-linked certificates of deposit due Feb. 27, 2018 linked to a basket of 10 stocks including Altria Group, Inc., AT&T Inc., ConocoPhillips, Duke Energy Corp., FirstEnergy Corp., Lockheed Martin Corp., Lorillard Inc., New York Community Bancorp, Inc., Spectra Energy Corp. and Verizon Communications Inc.; via BNP Paribas Securities Corp. with Advisors Asset Management, Inc. as distributor; pricing Feb. 22; Cusip: 06426XFX3
- Contingent variable income market-linked certificates of deposit due Feb. 27, 2019 linked to the common stocks of Altria Group, Inc., AT&T Inc., ConocoPhillips, Duke Energy Corp., FirstEnergy Corp., Lockheed Martin Corp., Lorillard Inc., New York Community Bancorp Inc., Spectra Energy Corp. and Verizon Communications Inc.; via agent BNP Paribas Securities Corp. and distributor Advisors Asset Management, Inc.; pricing Feb. 22; Cusip: 06426XFY1
- Contingent variable income market-linked certificates of deposit due Feb. 27, 2020 linked to the common stocks of Altria Group, Inc., AT&T Inc., ConocoPhillips, Duke Energy Corp., FirstEnergy Corp., Lockheed Martin Corp., Lorillard Inc., New York Community Bancorp Inc., Spectra Energy Corp. and Verizon Communications Inc.; via agent BNP Paribas Securities Corp. and distributor Advisors Asset Management, Inc.; pricing Feb. 22; Cusip: 06426XGA2
- 0% market-linked certificates of deposit due Feb. 27, 2020 linked to the Morningstar Ultimate Stock-Pickers Target Volatility 7 index; via agent BNP Paribas Securities Corp. and distributor Advisors Asset Management, Inc.; pricing Feb. 22; Cusip: 06426XGC8
- Contingent variable income market-linked certificates of deposit due Feb. 27, 2019 linked to a basket of commodity futures indexes (S&P GSCI Cocoa Dynamic Roll Index ER, S&P GSCI Coffee Dynamic Roll Index ER, S&P GSCI Corn Dynamic Roll Index ER, S&P GSCI Cotton Dynamic Roll Index ER, S&P GSCI Gold Dynamic Roll Index ER, S&P GSCI Lead Dynamic Roll Index ER, S&P GSCI Natural Gas Dynamic Roll Index ER, S&P GSCI Nickel Dynamic Roll Index ER, S&P GSCI Sugar Dynamic Roll Index ER and S&P GSCI Wheat Dynamic Roll Index ER); via BNP Paribas Securities Corp. with Advisors Asset Management, Inc. as distributor; pricing Feb. 22; Cusip: 06426XGB0
- Step-up callable fixed-rate dual range accrual notes due Feb. 15, 2028 linked to six-month Libor and the S&P 500 index; via Barclays; settlement Feb. 15; Cusip: 06741TNC7
- 0% trigger Super Track notes due Aug. 20, 2014 linked to the S&P 500 index; via Barclays; pricing Feb. 15; Cusip: 06741TNQ6
- 8%-10% autocallable yield notes due Feb. 20, 2014 linked to the Russell 2000 index and the Market Vectors Gold Miners exchange-traded fund; via Barclays; pricing Feb. 20; Cusip: 06741TNW3
- 0% annual autocallable notes due March 1, 2016 linked to the iShares MSCI EAFE exchange-traded fund and the iShares MSCI Emerging Markets index fund; via Barclays; pricing Feb. 25; Cusip: 06741TNM5
- Notes due Feb. 28, 2018 linked to a basket of 10 commodity indexes (S&P GSCI Aluminum Index Excess Return, the S&P GSCI Live Cattle Index Excess Return, the S&P GSCI Cocoa Index Excess Return, the S&P GSCI Cotton Index Excess Return, the S&P GSCI Lean Hogs Index Excess Return, the S&P GSCI Precious Metals 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 Feb. 25; Cusip: 06741TNE3
- 0% digital notes due Aug. 28, 2014 linked to the lesser performing of the Russell 2000 index and S&P 500 index; via Barclays; pricing Feb. 25; Cusip: 06741TNR4
- 0% buffered digital plus notes due Aug. 31, 2017 linked to the Dow Jones industrial average; via Barclays; pricing Feb. 26; Cusip: 06741TNN3
- 0% buffered digital notes due Feb. 29, 2016 linked to the Russell 2000 index; via Barclays; pricing Feb. 26; Cusip: 6741TNP8
- 0% Performance Leveraged Upside Securities due April 4, 2014 linked to the iShares MSCI EAFE index fund; via Barclays; pricing Feb. 27; Cusip: 06742C707
- Callable fixed-rate dual range accrual notes due Feb. 28, 2028 linked to six-month Libor and the S&P 500 index; via Barclays; settlement Feb. 28; Cusip: 06741TNT0
- 10% reverse convertible notes due Aug. 16, 2013 linked to Cyberonics, Inc. stock; via Barclays Capital; pricing Feb. 13; Cusip: 06741JXE4
- 0% barrier notes due February 2014 linked to Brent crude futures contract; 85% trigger; via Barclays; pricing in February; Cusip: 06741TMX2

BARCLAYS BANK PLC

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- Callable contingent coupon notes due February 2015 linked to the common stock of Chesapeake Energy Corp.; via Barclays; pricing in February; Cusip: 06741JXA2
- 7.5% STEP Income Securities due March 2014 linked to Citigroup Inc. shares; via Bank of America Merrill Lynch; price and settle in February
- Capped Leveraged Index Return Notes due March 2015 linked to the gold spot price; via Bank of America Merrill Lynch; pricing in February
- 7% STEP Income Securities due March 2014 linked to Marathon Oil Corp. shares; via Bank of America Merrill Lynch; price and settle in February
- Callable contingent quarterly payment notes due February 2016 linked to the S&P 500 index, the Russell 2000 index and the iShares MSCI EAFE index fund; via Barclays; pricing in February
- Callable contingent coupon notes due February 2016 linked to the common stock of United Parcel Service, Inc.; via Barclays; pricing in February; Cusip: 06741JWY1

BARCLAYS BANK DELAWARE

- Certificates of deposit due Feb. 27, 2018 linked to a basket of common stocks (Darden Restaurants, Inc., Eli Lilly and Co., Exelon Corp., Freeport-McMoRan Copper & Gold Inc., Intel Corp., Lockheed Martin Corp., Newmont Mining Corp., Starbucks Corp., Verizon Communications Inc. and Walgreen Co.); via Barclays; pricing Feb. 22; Cusip: 06740AXR5
- Certificates of deposit due Feb. 27, 2019 linked to a basket of common stocks (Darden Restaurants, Inc., Eli Lilly and Co., Exelon Corp., Freeport-McMoRan Copper & Gold Inc., Intel Corp., Lockheed Martin Corp., Newmont Mining Corp., Starbucks Corp., Verizon Communications Inc. and Walgreen Co.); via Barclays; pricing Feb. 22; Cusip: 06740AXZ7
- Certificates of deposit due Feb. 27, 2020 linked to a basket of common stocks (Darden Restaurants, Inc., Eli Lilly and Co., Exelon Corp., Freeport-McMoRan Copper & Gold Inc., Intel Corp., Lockheed Martin Corp., Newmont Mining Corp., Starbucks Corp., Verizon Communications Inc. and Walgreen Co.); via Barclays; pricing Feb. 22; Cusip: 06740AXT1
- Certificates of deposit due Feb. 27, 2020 linked to a basket of common stocks (Darden Restaurants, Inc., Eli Lilly and Co., Exelon Corp., Freeport-McMoRan Copper & Gold Inc., Intel Corp.,

Lockheed Martin Corp., Newmont Mining Corp., Starbucks Corp., Verizon Communications Inc. and Walgreen Co.); via Barclays; pricing Feb. 22; Cusip: 06740AXX2

- Certificates of deposit due Feb. 27, 2020 linked to Darden Restaurants, Inc., Exelon Corp., Eli Lilly and Co., Freeport-McMoRan Copper & Gold Inc., Intel Corp., Lockheed Martin Corp., Newmont Mining Corp., Starbucks Corp., Verizon Communications Inc. and Walgreen Co.; via Barclays with Advisors Asset Management, Inc.; pricing Feb. 22; Cusip: 06740AXY0
- Certificates of deposit due Aug. 27, 2020 linked to the Dow Jones industrial average; via Barclays with Advisors Asset Management, Inc.; pricing Feb. 22; Cusip: 06740AXW4
- Certificates of deposit due Feb. 27, 2020 linked to S&P 500 index, Euro Stoxx 50 index and the FTSE 100 index; via Barclays with Advisors Asset Management, Inc.; pricing Feb. 22; Cusip: 06740AXV6
- Certificates of deposit due Feb. 27, 2020 linked to the S&P 500 index, Euro Stoxx 50 index and the FTSE 100 index; via Barclays with Advisors Asset Management, Inc.; pricing Feb. 22; Cusip: 06740AYA1

- Certificates of deposit due Feb. 27, 2020 linked to S&P GSCI Aluminum Index Excess Return, S&P GSCI Live Cattle Index Excess Return, S&P GSCI Cocoa Index Excess Return, S&P GSCI Lean Hogs Index Excess Return, S&P GSCI Cotton Index Excess Return, S&P GSCI Precious Metals Index Excess Return, S&P GSCI Natural Gas Index Excess Return, S&P GSCI Lead Index Excess Return, S&P GSCI Nickel Index Excess Return and S&P GSCI Zinc Index Excess Return; via Barclays with Advisors Asset Management, Inc.; pricing Feb. 22; Cusip: 06740AXV606740AXU8

- Certificates of deposit due Feb. 27, 2020 linked to a basket of commodity subindexes (S&P GSCI Aluminum Index Excess Return, S&P GSCI Live Cattle Index Excess Return, S&P GSCI Cocoa Index Excess Return, S&P GSCI Lean Hogs Index Excess Return, S&P GSCI Cotton Index Excess Return, S&P GSCI Precious Metals Index Excess Return, S&P GSCI Natural Gas Index Excess Return, S&P GSCI Lead Index Excess Return, S&P GSCI Nickel Index Excess Return and S&P GSCI Zinc Index Excess Return); via Barclays; pricing Feb. 22; Cusip: 06740AXU8

CITIGROUP INC.

- 5% Chilean peso-denominated notes due Feb. 20, 2018; via Citigroup Global Markets Inc.; pricing Feb. 15; Cusip: 1730T0A25

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Structured Products Calendar

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- 12%-14% annualized single observation Equity LinKed Securities due August 20, 2013 linked to Peabody Energy Corp.; via Citigroup Global Markets Inc.; pricing Feb. 15; Cusip: 17318Q152
- Callable barrier range accrual notes due Feb. 27, 2023 linked to the Russell 2000 index; via Citigroup Global Markets Inc.; pricing Feb. 22; Cusip: 1730T0RT8
- Callable barrier range accrual notes due Feb. 27, 2018 linked to the Russell 2000 index; via Citigroup Global Markets Inc.; pricing Feb. 22; Cusip: 1730T0RU5
- Callable Libor and Russell 2000 index-linked range accrual notes due Feb. 28, 2033; via Citigroup Global Markets Inc.; pricing Feb. 25; Cusip: 1730T0RJ0
- Geared buffer securities due March 2, 2017 linked to the S&P 500 index; via Citigroup Global Markets Inc.; pricing Feb. 25; Cusip: 1730T0RQ4
- Autocallable contingent coupon equity-linked securities due Sept. 4, 2014 linked to Amazon.com, Inc.; via Citigroup Global Markets Inc.; pricing Feb. 27; Cusip: 1730T0RV3
- 0% enhanced trigger jump securities due March 1, 2018 linked to the iShares MSCI Emerging Markets index fund; 70% trigger; via Citigroup Global Markets Inc.; pricing Feb. 27; Cusip: 17318Q160
- Callable leveraged CMS spread notes due Feb. 27, 2028 linked to the 30-year Constant Maturity Swap Rate and the five-year CMS rate; via Citigroup Global Markets Inc.; pricing in February; Cusip: 1730T0RN1
- 0% digital barrier notes due Feb. 25, 2015 linked to the S&P 500 index and the Russell 2000 index; 70% trigger; via Credit Suisse Securities (USA) LLC; pricing Feb. 15; Cusip: 22546TV99
- Callable step-up fixed-rate notes due Feb. 21, 2023; via Deutsche Bank Securities Inc.; settlement Feb. 21; Cusip: 25152RUW1
- 2.45% buffered return equity securities due Feb. 27, 2017 linked to the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing Feb. 22; Cusip: 22546TX48
- 0% buffered digital plus notes due Feb. 27, 2017 linked to the S&P 500 index; via Citigroup Global Markets Inc.; pricing Feb. 22; Cusip: 1730T0RP6
- Callable yield notes due Aug. 28, 2014 linked to the Russell 2000 index, the iShares FTSE/Xinhua China 25 index fund; via Credit Suisse Securities (USA) LLC; pricing Feb. 25; Cusip: 22546TY62
- 0% Buffered Accelerated Return Equity Securities due Feb. 29, 2016 linked to the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Feb. 25; Cusip: 22546TV73
- High/low coupon callable yield notes due Aug. 28, 2014 linked to the Russell 2000 index and the United States Oil Fund, LP; via Credit Suisse Securities (USA) LLC; pricing Feb. 25; Cusip: 22546TW31
- High/low coupon callable yield notes due Aug. 28, 2014 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 Feb. 25; Cusip: 22546TW98
- 0% digital-plus barrier notes due Feb. 28, 2017 linked to the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing Feb. 25; Cusip: 22546TW49
- 0% contingent return optimization securities due Aug. 31, 2015 linked to the S&P 500 index; via Citigroup Global Markets Inc. with distribution through UBS Financial Services Inc.; pricing Feb. 25; Cusip: 17318Q178
- 0% contingent return optimization securities due Aug. 31, 2015 linked to the Euro Stoxx 50 index; 75% trigger; via UBS Financial Services Inc. and Deutsche Bank Securities; pricing Feb. 26; Cusip: 25154S315
- High/low coupon callable yield notes due Sept. 2, 2014 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 Feb. 26; Cusip: 22546TZ46

CREDIT SUISSE AG, NASSAU BRANCH

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- 0% PLUS due March 28, 2014 linked to the S&P 500 index; via Citigroup Global Markets Inc. with Morgan Stanley Smith Barney LLC handling distribution; pricing Feb. 27; Cusip: 22539T811
- Daily range accrual notes due Jan. 3, 2017 linked to the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Feb. 28; Cusip: 22546TX30
- Daily range accrual notes due Jan. 3, 2017 linked to the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Feb. 28; Cusip: 22546TX22
- High/low coupon callable yield notes due Sept. 5, 2014 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 Feb. 28; Cusip: 22546TW64
- 0% digital-plus barrier notes due March 6, 2017 linked to the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing Feb. 28; Cusip: 22546TW72
- 6% to 6.5% callable yield notes due Sept. 5, 2014 linked to the S&P 500 index and the Russell 2000 index; 70% trigger; via Credit Suisse Securities (USA) LLC; pricing Feb. 28; Cusip: 22546TY47
- 0% digital barrier notes due March 6, 2017 linked to the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Feb. 28; Cusip: 22546TY70
- 0% Accelerated Return Notes due April 2014 linked to the Energy Select Sector index; via Bank of America Merrill Lynch; pricing in February
- 0% Strategic Accelerated Redemption Securities due March 2014 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in February

DEUTSCHE BANK AG, LONDON BRANCH

- Trigger phoenix autocallable optimization securities due Feb. 22, 2018 linked to the Euro Stoxx 50 index and the S&P 500 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing Feb. 15; Cusip: 25154S299
- 0% market contribution securities due Feb. 25, 2016 linked to the Deutsche Bank Liquid Commodity Index-Mean Reversion Enhanced ex Natural Gas Total Return After Cost; via Deutsche Bank Securities Inc.; pricing Feb. 20; Cusip: 25152RBQ5

• 0% digital plus securities due March 1, 2016 linked to the Euro Stoxx 50 index; via Deutsche Bank Securities Inc.; pricing Feb. 25 Cusip: 25152RBP7

• 0% call warrants expiring March 1, 2016 linked to the Euro Stoxx 50 index; via Barclays; pricing Feb. 25; Cusip: 25154S281

GOLDMAN SACHS BANK USA

- 0% certificates of deposit due Feb. 27, 2020 linked to the Morningstar Wide Moat Focus Target Volatility 20 index; via Goldman Sachs & Co.; pricing Feb. 22; Cusip: 38143A5Y7
- 0% certificates of deposit due Feb. 27, 2020 linked to the GS Momentum Builder Multi-Asset 2 ER index; via Goldman Sachs & Co.; pricing Feb. 22; Cusip: 38143A5Z4
- 0% certificates of deposit due Feb. 28, 2020 linked to Euro Stoxx 50 index, the MSCI Taiwan index, the S&P/TSX 60 index and the Dow Jones industrial average; via Goldman Sachs & Co.; pricing Feb. 25; Cusip: 38143A6A8
- Contingent coupon certificates of deposit due Feb. 28, 2018 linked to the common stocks of Apple Inc., Barrick Gold Corp., Carnival Corp., Google Inc., McDonald's Corp., Mondelez International, Inc., Target Corp., Verizon Communications Inc., Walgreen Co. and Wal-Mart Stores, Inc.; via Goldman Sachs & Co. and Incapital LLC; pricing Feb. 25; Cusip: 38143A5W1
- Contingent coupon certificates of deposit due Feb. 27, 2020 linked to the common stocks of Apple Inc., Barrick Gold Corp., Carnival Corp., Google Inc., McDonald's Corp., Mondelez International, Inc., Target Corp., Verizon Communications Inc., Walgreen Co. and Wal-Mart Stores, Inc.; via Goldman Sachs & Co. and Incapital LLC; pricing Feb. 25; Cusip: 38143A5U5
- Contingent coupon certificates of deposit due Feb. 27, 2020 linked to the common stocks of Apple Inc., Barrick Gold Corp., Carnival Corp., Google Inc., McDonald's Corp., Mondelez International, Inc., Target Corp., Verizon Communications Inc., Walgreen Co. and Wal-Mart Stores, Inc.; via Goldman Sachs & Co. and Incapital LLC; pricing Feb. 25; Cusip: 38143A5V3
- Variable-coupon basket-linked certificates of deposit due Feb. 27, 2020 linked to the common stocks of Apple Inc., Barrick Gold Corp., Carnival Corp., Google Inc., McDonald's Corp., Mondelez International, Inc., Target Corp., Verizon Communications Inc., Walgreen Co. and Wal-Mart Stores, Inc.; via Goldman Sachs & Co. and Incapital LLC; pricing Feb. 25; Cusip: 38143A5T8

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- Autocallable contingent coupon certificates of deposit due Feb. 28, 2023 linked to the common stocks of Apple Inc., Barrick Gold Corp., Carnival Corp., Google Inc., McDonald's Corp., Mondelez International, Inc., Target Corp., Verizon Communications Inc., Walgreen Co. and Wal-Mart Stores, Inc.; via Goldman Sachs & Co. and Incapital LLC; pricing Feb. 25; Cusip: 38143A5X9

GOLDMAN SACHS GROUP, INC.

- Callable monthly Russell 2000 index-linked range accrual notes due Feb. 15, 2023; via Goldman Sachs & Co.; pricing Feb. 12; Cusip: 38141GMY7

- 0% notes due Feb. 25, 2014 linked to the Brazilian real relative to the dollar; 90% trigger; via Goldman, Sachs & Co. with JPMorgan Chase Bank, NA and J.P.Morgan Securities LLC; settlement Feb. 15; Cusip: 38141GNJ9

- 0% notes due Feb. 25, 2014 linked to the Mexican peso relative to the Japanese yen; 72.5% trigger; via Goldman, Sachs & Co. with JPMorgan Chase Bank, NA and J.P. Morgan Securities LLC; settlement Feb. 15; Cusip: 38141GNK6

- Callable monthly Russell 2000 index-linked range accrual notes due Feb. 28, 2023; via Goldman Sachs & Co.; pricing Feb. 25; Cusip: 38141GND2

- Variable-coupon index-linked notes due Feb. 28, 2020 based on the performances of the Dow Jones industrial average, the MSCI EASEA index and the Euro Stoxx 50 index; via Goldman, Sachs & Co.; pricing Feb. 26; Cusip: 38141GNE0

- 0% trigger notes due March 1, 2019 linked to the Morningstar Wide Moat Focus Target Volatility 20 index; via Goldman Sachs & Co.; pricing Feb. 26; Cusip: 38141GLP7

- Callable monthly buffered Russell 2000 index-linked range accrual notes due Nov. 28, 2018; via Goldman Sachs & Co.; pricing Feb. 26; Cusip: 38141GNC4

- Fixed-to-floating notes due February 2018 with 2.25% initial rate; via Goldman Sachs & Co.; pricing in February; Cusip: 38141GNM2

- Callable step-up fixed-rate notes due February 2028; via Goldman Sachs & Co.; settlement in February; Cusip: 38141GNR1

- 0% notes due March 2, 2020 tied to the Dow Jones industrial average; via Goldman Sachs & Co.; Cusip: 38141GNB6

- 60- to 62-month 0% leveraged buffered notes linked to the Euro Stoxx 50 index; via Goldman Sachs & Co. is the underwriter; Cusip: 38141GNH3

- 0% leveraged buffered notes due in 24 to 27 months linked to the MSCI AC World index; via Goldman Sachs & Co.

- 0% leveraged buffered notes due Feb. 3, 2015 linked to the Russell 2000 index; via Goldman Sachs & Co.; Cusip: 38141GLS1

- 13- to 15-month 0% digital notes linked to Russell 2000 index; 85% trigger; via Goldman Sachs & Co.; Cusip: 38141GHR8

- 13- to 24-month 0% autocallable buffered index-linked notes tied to the Russell 2000 index; via Goldman Sachs & Co.

- 42- to 48-month 0% leveraged buffered index-linked notes tied to the S&P 100 index; via Goldman Sachs & Co.; Cusip: 38143U7U9

- 13- to 15-month 0% index-linked digital notes tied to the S&P 500 index; via Goldman Sachs & Co.

- 0% leveraged buffered notes linked to the S&P 500 index due in 18 to 21 months; via Goldman Sachs & Co.

- 18- to 21-month 0% buffered notes linked to the S&P 500 index; 90% trigger; via Goldman Sachs & Co.

- 24- to 27-month 0% leveraged notes linked to the S&P 500 index due; via Goldman Sachs & Co.

- 24- to 27-month 0% leveraged buffered notes linked to the S&P 500 index; 90% trigger; via Goldman Sachs & Co.; Cusip: 38147H486

- 0% leveraged notes linked to the S&P 500 index due in 24 to 27 months; via Goldman Sachs & Co.

- 24- to 28-month 0% leveraged index-linked notes tied to the S&P 500 index; via Goldman Sachs & Co.

- 25- to 28-month 0% leveraged buffered index-linked notes tied to the S&P 500 index; via Goldman Sachs & Co.

- 26- to 30-month 0% leveraged buffered notes linked to the S&P 500 index; 90% trigger; via Goldman Sachs & Co.

- 0% leveraged buffered notes due Feb. 3, 2016 linked to the S&P 500 index; via Goldman Sachs & Co.; Cusip: 38141GLR3

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- 42- to 48-month 0% leveraged buffered notes linked to the S&P 500 index due in 42 to 48 months; 70% trigger; via Goldman Sachs & Co.; Cusip: 38143U7U9
- 0% leveraged buffered notes linked to the S&P 500 index due in 48 to 52 months; 80% trigger; via Goldman Sachs & Co.; Cusip: 38141GMP6
- 0% leveraged buffered notes due in 60 months linked to the S&P 500 index; 70% trigger; via Goldman Sachs & Co.; Cusip: 38141GML5
- 0% leveraged buffered index-linked notes tied to the S&P 500 index; via Goldman Sachs & Co.
- Four-month 0% notes linked to the Topix index; via Goldman Sachs & Co.
- Buffered performance plus securities due Aug. 26, 2016 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Feb. 21; Cusip: 40432XAE1
- 0% averaging notes due Feb. 26, 2019 linked to the S&P 500 Low Volatility index; via HSBC Securities (USA) Inc.; pricing Feb. 21; Cusip: 40432XAC5
- Income plus notes with minimum coupon due Feb. 27, 2020 linked to a basket of common stocks including Bristol-Myers Squibb Co., ConocoPhillips, Intel Corp., AT&T Inc. and Walgreen Co.; via HSBC Securities (USA) Inc.; pricing Feb. 22; Cusip: 40432XB34
- Income plus notes with minimum coupon due Feb. 27, 2020 linked to a basket of common stocks including Bristol-Myers Squibb Co., ConocoPhillips, Intel Corp., AT&T Inc. and Walgreen Co.; via HSBC Securities (USA) Inc.; pricing Feb. 22; Cusip: 40432XB26
- Contingent income autocallable step-up securities due Feb. 28, 2028 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Feb. 22; Cusip: 40432XBD2
- Annual income opportunity notes due Feb. 28, 2020 linked to the common stocks of Altria Group, Inc., Amgen Inc., Apple Inc., AT&T Inc., Exelon Corp., Maxim Integrated Products, Inc., Monsanto Co., Pfizer Inc., Silver Wheaton Corp. and Wells Fargo & Co.; via HSBC Securities (USA) Inc.; pricing Feb. 25; Cusip: 40432XB42
- 0% buffered uncapped market participation securities due Feb. 28, 2017 linked to the Dow Jones industrial Average; via HSBC Securities (USA) Inc.; pricing Feb. 25; Cusip: 40432XAG6
- Buffered Accelerated Market Participation Securities due Aug. 28, 2014 linked to the iShares MSCI EAFE index fund; via HSBC Securities (USA) Inc.; pricing Feb. 25; Cusip: 40432XAX9
- 0% buffered Accelerated Market Participation Securities due Aug. 28, 2014 linked to the iShares MSCI EAFE index fund; via HSBC Securities (USA) Inc.; pricing Feb. 25; Cusip: 40432XAT8
- 0% buffered Accelerated Market Participation Securities due Aug. 28, 2014 linked to the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Feb. 25; Cusip: 40432XAS0
- Buffered Accelerated Market Participation Securities due Aug. 28, 2014 linked to the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Feb. 25; Cusip: 40432XAW1
- Buffered Accelerated Market Participation Securities due Aug. 24, 2015 linked to the Euro Stoxx 50 index; via HSBC Securities (USA) Inc.; pricing Feb. 15; Cusip: 40432XAL5
- Buffered Accelerated Market Participation Securities due Aug. 24, 2015 linked to the MSCI EAFE index; via HSBC Securities (USA) Inc.; pricing Feb. 15; Cusip: 40432XAK7
- Buffered Accelerated Market Participation Securities due Aug. 24, 2015 linked to the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Feb. 15; Cusip: 40432XAJ0
- 5%-7% autocallable yield notes due Feb. 21, 2014 linked to the S&P 500 index and the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Feb. 15; Cusip: 40432XB59
- 5%-7% autocallable yield notes due Aug. 21, 2014 linked to the S&P 500 index and the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Feb. 15; Cusip: 40432XB67
- 0% averaging notes due Feb. 27, 2019 linked to the Hang Seng index, the Taiwan Stock Exchange Capitalization Weighted Stock index, the Korea Composite Stock Price Index 200 and the MSCI Singapore Free index; via HSBC Securities (USA) Inc.; pricing Feb. 21; Cusip: 40432XAD3
- Buffered performance plus securities due Feb. 27, 2017 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Feb. 21; Cusip: 40432XAF8

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- Buffered Accelerated Market Participation Securities due Feb. 27, 2015 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Feb. 25; Cusip: 40432XAV3
- 0% buffered uncapped market participation securities due Feb. 29, 2016 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Feb. 25; Cusip: 40432XAG6
- 0% trigger performance securities due Feb. 28, 2023 linked to the S&P 500 index; via HSBC Securities (USA) Inc. and UBS Financial Services Inc.; pricing Feb. 25; Cusip: 40433T323
- 0% buffered Accelerated Market Participation Securities due Aug. 28, 2014 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Feb. 25; Cusip: 40432XAR2
- 0% performance barrier notes due Aug. 29, 2016 linked to the S&P 500 index; 75% trigger; via HSBC Securities (USA) Inc.; pricing Feb. 25; Cusip: 40432XAQ4
- 0% leveraged buffered uncapped market participation securities due Feb. 29, 2016 linked to the S&P 500 Low Volatility index; via HSBC Securities (USA) Inc.; pricing Feb. 25; Cusip: 40432XBA8
- Buffered Accelerated Market Participation Securities due Aug. 28, 2014 linked to the SPDR S&P Homebuilders exchange-traded fund; via HSBC Securities (USA) Inc.; pricing Feb. 25; Cusip: 40432XAY7
- 0% buffered Accelerated Market Participation Securities due Aug. 28, 2014 linked to the SPDR S&P Homebuilders ETF; via HSBC Securities (USA) Inc.; pricing Feb. 25; Cusip: 40432XAU5
- 0% trigger performance securities due Feb. 29, 2016 linked to the Euro Stoxx 50 index; via HSBC Securities (USA) Inc.; pricing Feb. 26; Cusip: 40433T315
- 0% trigger performance securities due Feb. 28, 2023 linked to the Euro Stoxx 50 index; via HSBC Securities (USA) Inc.; pricing Feb. 26; Cusip: 40433T299
- 0% airbag performance securities due Feb. 28, 2023 linked to the Euro Stoxx 50 index; via HSBC Securities (USA) Inc.; pricing Feb. 26; Cusip: 40433TAA7
- Zero-coupon callable accreting notes due February 2043; via HSBC Securities (USA) Inc.; pricing in February; Cusip: 40432XAP6
- Performance plus securities due August 2014 linked to the Euro Stoxx 50 index; via HSBC Securities (USA) Inc.; pricing in February; Cusip: 40432XAZ4
- Performance plus securities due August 2014 linked to the Euro Stoxx 50 index; 80% trigger; via HSBC Securities (USA) Inc.; pricing in February; Cusip: 40432XA84
- Market-linked step-up notes due February 2015 linked to the Euro Stoxx 50 index; via Bank of America Merrill Lynch; pricing in February
- 0% Accelerated Return Notes due April 2014 linked to the PHLX Housing Sector index; via Bank of America Merrill Lynch; pricing in February
- Capped Leveraged Index Return Notes due February 2015 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in February

JPMORGAN CHASE BANK, NA

- 0% certificates of deposit due Aug. 31, 2020 linked to the Dow Jones industrial average; via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48124JSX7
- 0% certificates of deposit due Feb. 28, 2020 linked to the JPMorgan ETF Efficiente 5 index; via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48124JTE8
- 0% periodic-income certificates of deposit due Feb. 28, 2020 linked to the J.P. Morgan Income Focus Efficiente DS 4 index; via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48124JUC0
- 0% certificates of deposit due Feb. 28, 2020 linked to the J.P. Morgan Mozaic Fixed Income Index (USD); via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48124JUB2
- 0% periodic-income certificates of deposit due Feb. 28, 2020 linked to the J.P. Morgan Mozaic Fixed Income Index (USD); via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48124JTU2
- 0% certificates of deposit due Feb. 28, 2020 linked to the JPMorgan Optimax Market-Neutral index; via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48124JTB4
- 0% buffered uncapped market participation securities due Feb. 29, 2016 linked to the S&P 500 Low Volatility index; HSBC Securities (USA) Inc.; pricing Feb. 25; Cusip: 40432XB83
- 0% leveraged buffered uncapped market participation securities due Feb. 28, 2017 linked to the S&P 500 Low Volatility index; via HSBC Securities (USA) Inc. is the agent; pricing Feb. 25; Cusip: 40432XB91

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- 0% 50/150 performance securities due Aug. 28, 2018 linked to the S&P 500 Low Volatility index; via HSBC Securities (USA) Inc.; pricing Feb. 25; Cusip: 40432XBC4

JPMORGAN CHASE & CO.

- 0% trigger Performance Leveraged Upside Securities due Feb. 16, 2017 linked to the iShares MSCI Emerging Markets index fund; 90% trigger; via J.P. Morgan Securities LLC with Morgan Stanley Smith Barney LLC; pricing Feb. 11; Cusip: 48126E222

- 0% trigger Performance Leveraged Upside Securities due Feb. 16, 2017 linked to the S&P 500 index; 90% trigger; via J.P. Morgan Securities LLC with Morgan Stanley Smith Barney LLC; pricing Feb. 11; Cusip: 48126E230

- Fixed-to-floating-rate notes due Feb. 15, 2023; via J.P. Morgan Securities LLC; pricing Feb. 12; Cusip: 48126DMR7

- Callable step-up fixed-rate notes due Feb. 15, 2028; via J.P. Morgan Securities LLC; pricing Feb. 12; Cusip: 48126DMS5

- 7.5% reverse convertible notes due Feb. 19, 2014 linked to Amazon.com, Inc. stock; via JPMorgan; pricing Feb. 14; Cusip: 48126DWM7

- 9.5% reverse convertible notes due Aug. 20, 2013 linked to Avon Products Inc. stock; via JPMorgan; pricing Feb. 14; Cusip: 48126DWF2

- 8% reverse convertible notes due Feb. 19, 2014 linked to Bank of America Corp. stock; via JPMorgan; pricing Feb. 14; Cusip: 48126DWN5

- 9.75% reverse convertible notes due Aug. 20, 2013 linked to Chesapeake Energy Corp. stock; via JPMorgan; pricing Feb. 14; Cusip: 48126DWH8

- 7.25% reverse convertible notes due Feb. 19, 2014 linked to Cummins Inc. stock; via JPMorgan; pricing Feb. 14; Cusip: 48126DWL9

- 9.25% reverse convertible notes due Aug. 20, 2013 linked to Joy Global Inc. stock; via JPMorgan; pricing Feb. 14; Cusip: 48126DWJ4

- 11% reverse convertible notes due Aug. 20, 2013 linked to Peabody Energy Corp. stock; via JPMorgan; pricing Feb. 14; Cusip: 48126DWK1

- 8.5% reverse convertible notes due Aug. 20, 2013 linked to Tesoro Corp. stock; via JPMorgan; pricing Feb. 14; Cusip: 48126DWG0

- 7% autocallable yield notes due Feb. 21, 2014 linked to the iShares MSCI Emerging Markets index fund and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Feb. 15; Cusip: 48126DWQ8

- 4.75% to 5.25% callable yield notes due Feb. 24, 2015 linked to the lesser performing of the Russell 2000 index and the S&P 500 index; 70% trigger; via J.P. Morgan Securities LLC; pricing Feb. 15; Cusip: 48126DVC0

- Contingent coupon callable yield notes due Feb. 22, 2016 linked to the S&P 500 index, the Russell 2000 index and the iShares MSCI EAFE index fund; via J.P. Morgan Securities LLC; pricing Feb. 15; Cusip: 48126DWP0

- 0% return notes due May 28, 2014 linked to the J.P. Morgan Strategic Volatility index; via J.P. Morgan Securities LLC; pricing Feb. 22; Cusip: 48126DVS5

- Callable step-up fixed-rate notes due Feb. 27, 2028; via J.P. Morgan Securities LLC; pricing Feb 22; Cusip: 48126DMV8

- 0% capped buffered return enhanced notes due Aug. 29, 2014 linked to the iShares MSCI EAFE index fund; via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48126DVN6

- 0% capped buffered return enhanced notes due Aug. 29, 2014 linked to the iShares MSCI Emerging Markets index fund; via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48126DVPI

- 6%-8% autocallable yield notes due Feb. 28, 2014 linked to the iShares MSCI Emerging Markets index fund and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48126DVU0

- Market-linked notes with contingent coupons due Feb. 28, 2023 linked to the JPMorgan ETF Efficiente 5 index; via J.P. Morgan Securities LLC and UBS Financial Services Inc.; pricing Feb. 25; Cusip: 48126DVG1

- 0% notes due Aug. 31, 2018 linked to the JPMorgan ETF Efficiente 5 index; via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48126DVX4

- 0% return notes due May 30, 2014 linked to the J.P. Morgan Strategic Volatility index; via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48126DVK2

- 0% return notes due Feb. 27, 2015 linked to the J.P. Morgan Strategic Volatility Dynamic Index (Series 1) (USD); via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48126DVL0

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Structured Products Calendar

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- 8%-10% autocallable yield notes due Feb. 28, 2014 linked to the Market Vectors Gold Miners exchange-traded fund and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48126DVV8
- 0% capped buffered return enhanced notes due Feb. 27, 2015 linked to the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48126DVR7
- 0% capped buffered return enhanced notes due Aug. 29, 2014 linked to the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48126DVM8
- 0% capped buffered return enhanced notes due Feb. 27, 2015 linked to the S&P 500 index; via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48126DVQ9
- 5% to 7% autocallable yield notes due Feb. 28, 2014 linked to the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48126DVT3
- 0% notes due Feb. 28, 2019 linked to the JPMorgan ETF Efficient 5 index; via J.P. Morgan Securities LLC; pricing Feb. 26; Cusip: 48126DVW6
- 0% PLUS due March 31, 2014 linked to a basket of commodities including gold, Brent blend crude oil futures contracts, corn futures contracts and copper; via J.P. Morgan Securities LLC with Morgan Stanley Smith Barney LLC handling distribution; pricing Feb. 28; Cusip: 48126DMU0
- Contingent income securities due Feb. 16, 2023 linked to the MSCI EAFE index; 60% trigger; via Morgan Stanley & Co. LLC; pricing Feb. 12; Cusip: 61761JCR8
- Fixed-to-floating notes due Feb. 15, 2018; via Morgan Stanley & Co. LLC; settlement Feb. 15; Cusip: 61760QCJ1
- 0% contingent income securities due Feb. 26, 2021 linked to Brent blend crude oil; via Morgan Stanley & Co. LLC; pricing Feb. 25; Cusip: 6174823X0
- 0% buffered jump securities due Feb. 28, 2018 linked to the Dow Jones industrial average; via Morgan Stanley & Co. LLC; pricing Feb. 25; Cusip: 61761JCD9
- 0% market-linked notes due Aug. 28, 2020 linked to the Dow Jones industrial average; via Morgan Stanley & Co. LLC; pricing Feb. 25; Cusip: 61761JCC1
- Market-linked notes due Feb. 28, 2019 with past performance adjusted contingent coupon linked to the Morgan Stanley ETF-Map Index (Excess Return); via Morgan Stanley & Co. LLC; pricing Feb. 25; Cusip: 61761JCF4
- 1% buffered return optimization securities due Feb. 28, 2018 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing Feb. 25; Cusip: 61761M466
- Contingent coupon notes due Feb. 28, 2033 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing Feb. 25; Cusip: 61761JCM9
- 0% Target Optimized Participation Securities due Feb. 28, 2020 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing Feb. 25; Cusip: 61761JCL1
- Contingent income securities due Feb. 28, 2023 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing Feb. 25; Cusip: 61761JCE7
- Contingent income autocallable securities due February 2016 with step-up redemption threshold level feature linked to Apple Inc. shares; via Morgan Stanley & Co. LLC; pricing in February; Cusip: 61761M524
- 0% currency-linked partial principal at risk securities due March 4, 2015 linked to the Chinese renminbi relative to the dollar; via Morgan Stanley & Co. LLC; pricing in February; Cusip: 617482SS4

LLOYDS TSB BANK PLC

- Callable steepener notes due Feb. 22, 2033 linked to the 30-year and five-year Constant Maturity Swap rates; via Bank of America Merrill Lynch; pricing Feb. 15; Cusip: 5394E8BN8
- Senior callable fixed-to-floating-rate notes due Feb. 26, 2033 linked to the Russell 2000 index, the 30-year Constant Maturity Swap rate and the two-year CMS rate; via Morgan Stanley & Co. LLC; settlement Feb. 26; Cusip: 5394E8BP3

MORGAN STANLEY

- Contingent income autocallable securities due Feb. 15, 2018 linked to Apple Inc. shares; 70% trigger; via Morgan Stanley & Co. LLC; pricing Feb. 12; Cusip: 61761JBY4
- Contingent income autocallable securities due Feb. 15, 2018 linked to Bank of America Corp.; common stock; via Morgan Stanley & Co. LLC; pricing Feb. 12; Cusip: 61761JBX6

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Structured Products Calendar

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- Contingent income autocallable securities due February 2016 linked to Dow Chemical Co. shares; via Morgan Stanley & Co. LLC; pricing in February; Cusip: 61761M532
- 0% PLUS due March 2014 linked to a basket of commodities (gold, Brent blend crude oil, corn and copper); via Morgan Stanley & Co. LLC; pricing in February; Cusip: 6174823Y8
- 0% buffered jump securities due August 2015 linked to the Euro Stoxx 50 index; via Morgan Stanley & Co. LLC; pricing in February; Cusip: 61761M540
- 0% buffered jump securities due February 2015 linked to the PHLX Oil Service Sector index; via Morgan Stanley & Co. LLC; pricing in February; Cusip: 61761M516
- Contingent income securities due February 2023 linked to the Russell 2000 index; 50% trigger; via Morgan Stanley & Co. LLC; pricing in February; Cusip: 61761JCP2
- 0% lock-in buffered securities due February 2018 linked to Brent blend crude oil; 75% to 80% trigger; via Morgan Stanley & Co. LLC; Cusip: 6174823W2
- 10% reverse convertible notes due Aug. 16, 2013 linked to Joy Global Inc. stock; via RBC Capital Markets Corp.; pricing Feb. 13; Cusip: 78008SYJ9
- 7.5% reverse convertible notes due Aug. 16, 2013 linked to Morgan Stanley stock; via RBC Capital Markets Corp.; pricing Feb. 13; Cusip: 78008SYK6
- 9.5% reverse convertible notes due May 16, 2013 linked to PulteGroup Inc. stock; via RBC Capital Markets Corp.; pricing Feb. 13; Cusip: 78008SYE0
- 7.75% reverse convertible notes due Aug. 16, 2013 linked to Silver Wheaton Corp. stock; via RBC Capital Markets Corp.; pricing Feb. 13; Cusip: 78008SYL4
- 11.5% reverse convertible notes due Aug. 16, 2013 linked to Tesoro Corp. stock; via RBC Capital Markets Corp.; pricing Feb. 13; Cusip: 78008SYM2
- 10.5% reverse convertible notes due Aug. 16, 2013 linked to United Continental Holdings Inc. stock; via RBC Capital Markets Corp.; pricing Feb. 13; Cusip: 78008SYP5
- 10% reverse convertible notes due Aug. 16, 2013 linked to United States Steel Corp. stock; via RBC Capital Markets Corp.; pricing Feb. 13; Cusip: 78008SYN0
- Contingent income autocallable securities due February 2014 linked to the common stock of Deutsche Bank AG; via RBC Capital Markets LLC; pricing Feb. 15; Cusip: 78008D166
- 0% bullish barrier enhanced return notes due March 1, 2016 linked to the Euro Stoxx 50 index; 70% trigger; via RBC Capital Markets, LLC; pricing Feb. 25; Cusip: 78008SYW0
- 0% return optimization securities due March 31, 2014 linked to the Russell 2000 index; via UBS Financial Services Inc. and RBC Capital Markets, LLC; pricing Feb. 25; Cusip: 78008D158
- 0% buffered bullish enhanced return notes due Feb. 28, 2018 linked to the S&P 500 index; via RBC Capital Markets, LLC; pricing Feb. 25; Cusip: 78008SYC4
- 0% bullish barrier booster notes due March 2, 2017 linked to the SPDR Dow Jones Industrial Average exchange-traded fund trust; 75% trigger; via RBC Capital Markets, LLC; pricing Feb. 25; Cusip: 78008SYD2
- 6.25% reverse convertible notes due Feb. 19, 2014 linked to American International Group, Inc. stock; via RBC Capital Markets Corp.; pricing Feb. 13; Cusip: 78008SYQ3
- 8.5% reverse convertible notes due Aug. 16, 2013 linked to Cabot Oil & Gas Corp. stock; via RBC Capital Markets Corp.; pricing Feb. 13; Cusip: 78008SYG5
- 7.25% reverse convertible notes due Feb. 19, 2014 linked to Citigroup Inc. stock; via RBC Capital Markets Corp.; pricing Feb. 13; Cusip: 78008SYR1
- 11.75% reverse convertible notes due Aug. 16, 2013 linked to Coeur d'Alene Mines Corp. stock; via RBC Capital Markets Corp.; pricing Feb. 13; Cusip: 78008SYF7
- 8.5% reverse convertible notes due Aug. 16, 2013 linked to Delta Air Lines, Inc. stock; via RBC Capital Markets Corp.; pricing Feb. 13; Cusip: 78008SYH3
- 6.5% reverse convertible notes due Feb. 19, 2014 linked to Halliburton Co. stock; via RBC Capital Markets Corp.; pricing Feb. 13; Cusip: 78008SYS9

ROYAL BANK OF CANADA

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Structured Products Calendar

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- 0% buffered bullish enhanced return notes due Feb. 28, 2018 linked to the SPDR Dow Jones Industrial Average ETF trust; via RBC Capital Markets, LLC; pricing Feb. 25; Cusip: 78008SYU4

- 0% upside participation equity-linked notes due March 4, 2020 linked to the Dow Jones industrial average with a 60% weight, the SPDR S&P Midcap 400 ETF trust with a 20% weight and the iShares Russell 2000 index fund with a 20% weight; via Wells Fargo Securities, LLC; pricing in February; Cusip: 78008SYV2

- 0% direct investment notes due April 8, 2014 linked to the EquityCompass Equity Risk Management Strategy; via RBC Capital Markets, LLC; pricing March 5; Cusip: 78008SYT7

- 18- to 21-month 0% leveraged buffered notes tied to the iShares MSCI EAFE index fund; 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.

SUNTRUST BANKS, INC.

- Fixed-to-floating-rate notes due Aug. 30, 2016; via Sun Trust Robinson Humphrey; pricing Feb. 25; Cusip: 86802WAT5

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- 0% Accelerated Return Notes due April 2014 linked to the MSCI EAFE index; via Bank of America Merrill Lynch; pricing in February

- 0% Accelerated Return Notes due April 2014 linked to the S&P MidCap 400 index; via Bank of America Merrill Lynch; pricing in February

UBS AG, LONDON BRANCH

- 0% trigger autocallable optimization securities due Feb. 22, 2018 linked to the iShares Silver Trust; via UBS Financial Services Inc. and UBS Investment Bank; pricing Feb. 15; Cusip: 90271B488

- 0% trigger autocallable optimization securities due Feb. 22, 2018 linked to the Market Vectors Gold Miners ETF; via UBS Financial Services Inc. and UBS Investment Bank; pricing Feb. 15; Cusip: 90271B470

- Trigger phoenix autocallable optimization securities due Feb. 23, 2015 linked to the Market Vectors Gold Miners exchange-traded fund; via UBS Financial Services Inc. and UBS Investment Bank; pricing Feb. 15; Cusip: 90271B496

- 0% contingent return optimization securities due Aug. 31, 2015 linked to the Russell 2000 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing Feb. 25; Cusip: 90271B447

- 0% trigger return optimization securities due Feb. 29, 2016 linked to the S&P 500 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing Feb. 25; Cusip: 90271B462

- 0% trigger performance securities due Feb. 28, 2018 linked to the S&P 500 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing Feb. 25; Cusip: 90271B405

- 0% trigger return optimization securities due Feb. 29, 2016 linked to the SPDR S&P 500 ETF trust with a 40% weight, the iShares MSCI EAFE index fund with a 40% weight and the iShares MSCI Emerging Markets index fund with a 20% weight; via UBS Financial Services Inc. and UBS Investment Bank; pricing Feb. 25; Cusip: 90271B397

- 0% trigger performance securities due Feb. 28, 2018 linked to the Euro Stoxx 50 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing Feb. 26; Cusip: 90271B439

- 0% jump securities due Aug. 30, 2013 linked to the SPDR S&P Homebuilders exchange-traded fund; via UBS Securities LLC; pricing Feb. 27; Cusip: 90271B421

UNION BANK, NA

- Market-linked certificates of deposit due Feb. 28, 2018 linked to an equally weighted basket of the Brazilian real, Russian ruble, Indian rupee and Chinese renminbi relative to the dollar; via UnionBanc Investment Services, LLC with Incapital LLC; pricing Feb. 25; Cusip: 90521ALT3

- Market-linked certificates of deposit due Feb. 28, 2018 linked to the Brazilian real, Russian ruble, Indian rupee and Chinese renminbi relative to the dollar; via UnionBanc Investment Services, LLC with Advisors Asset Management, Inc.; pricing Feb. 25; Cusip: 90521ALY2

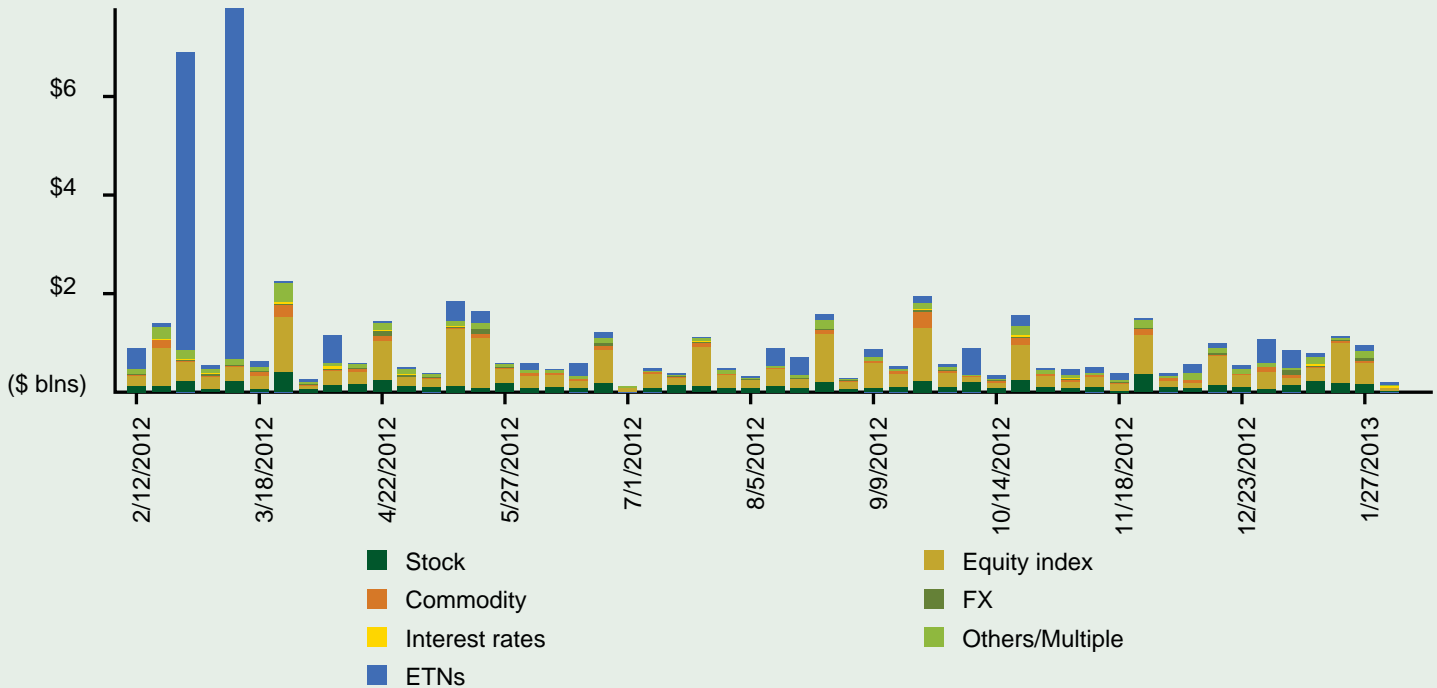
- 0% quarterly capped return market-linked certificates of deposit due Feb. 28, 2018 linked to gold; via UnionBanc Investment Services, LLC with Incapital LLC; pricing Feb. 25; Cusip: 90521ALW6

- 0% quarterly capped return market-linked certificates of deposit due Feb. 28, 2018 linked to the PowerShares QQQ Trust, Series 1; via UnionBanc Investment Services, LLC with Incapital LLC; pricing Feb. 25; Cusip: 90521ALV8

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Market Data

Structured Products New Issue Volume by Week



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- 0% quarterly capped return market-linked certificates of deposit due Feb. 28, 2018 linked to the Russell 2000 index; via UnionBanc Investment Services, LLC with Incapital LLC; pricing Feb. 25; Cusip: 90521ALU0

- 0% quarterly capped return market-linked certificates of deposit due Feb. 28, 2018 linked to the S&P 500 index; via UnionBanc Investment Services, LLC with Incapital LLC; pricing Feb. 25

WELLS FARGO & CO.

- Access securities with contingent coupon and contingent downside due Feb. 25, 2019 linked to the Russell 2000 index; via Wells Fargo Securities, LLC; pricing Feb. 15; Cusip: 94986RND9

- Step-up callable notes due Feb. 22, 2030; via Wells Fargo Securities LLC; pricing Feb. 19; Cusip: 90261JLD3

- Fixed-to-floating-rate notes due Feb. 22, 2021 with 3% initial rate; via Wells Fargo Securities, LLC; pricing Feb. 19; Cusip: 94986RNJ6

- 0% upside participation equity-linked notes due March 6, 2020 linked to the S&P 500 index; via Wells Fargo Securities LLC; pricing Feb. 28; Cusip: 94986RNG2

- 0% upside participation ETF-linked notes due March 6, 2020 linked to the SPDR S&P 500 ETF Trust, the iShares MSCI EAFE index fund and the iShares MSCI Emerging Markets index fund; via Wells Fargo Securities LLC; pricing Feb. 28; Cusip: 94986RNF4

- 24- to 27-month 0% buffered enhanced return securities with upside participation to a cap and buffered downside with multiplier linked to the MSCI EAFE index; via Wells Fargo Securities LLC; pricing in February; Cusip: 94986RNH0

- 0% buffered enhanced return securities linked to the iShares MSCI Emerging Markets index fund; via Wells Fargo Securities, LLC; pricing in February; Cusip: 94986RNE7

Recent Structured Products Deals

Priced	Issuer	Issue	Manager	Amount (\$mln)	Coupon	Maturity	Fees
2/8/2013	UBS AG, London Branch	trigger autocallable optimization securities (Baidu, Inc.)	UBS	\$1	0.00%	2/18/2014	1.50%
2/8/2013	UBS AG, London Branch	trigger autocallable optimization securities (Micron Technology, Inc.)	UBS	\$1	0.00%	2/18/2014	1.50%
2/8/2013	UBS AG, London Branch	trigger autocallable optimization securities (United Rentals, Inc.)	UBS	\$1	0.00%	2/18/2014	1.50%
2/8/2013	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Baidu, Inc.)	UBS	\$0.135	Formula	2/18/2014	1.50%
2/8/2013	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Baidu, Inc.)	UBS	\$0.1	Formula	2/18/2014	1.50%
2/8/2013	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Citigroup Inc.)	UBS	\$0.105	Formula	2/18/2014	1.50%
2/8/2013	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Peabody Energy Corp.)	UBS	\$0.135	Formula	2/18/2014	1.50%
2/8/2013	UBS AG, London Branch	trigger yield optimization notes (Saks Inc.)	UBS	\$0.09998169	8.72%	3/12/2014	2.00%
2/8/2013	UBS AG, London Branch	trigger yield optimization notes (Weatherford International Ltd.)	UBS	\$0.110922	6.49%	2/13/2014	1.25%
2/7/2013	Barclays Bank plc	fixed-rate dual range accrual notes (Six-month Libor and S&P 500 index)	Barclays	\$0.5	Formula	2/28/2028	3.00%
2/7/2013	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Weatherford International Ltd.)	UBS	\$0.3	Formula	2/14/2014	1.50%
2/7/2013	UBS AG, London Branch	trigger yield optimization notes (Bank of America Corp.)	UBS	\$0.14998912	5.70%	2/11/2015	2.68%
2/7/2013	UBS AG, London Branch	trigger yield optimization notes (Morgan Stanley)	UBS	\$0.199999	5.77%	2/12/2015	2.50%
2/7/2013	UBS AG, London Branch	trigger yield optimization notes (United States Steel Corp.)	UBS	\$0.16697592	7.02%	8/12/2013	1.00%
2/6/2013	Credit Suisse AG, Nassau Branch	VelocityShares 3x Long Natural Gas exchange-traded notes (S&P GSCI Natural Gas Index Excess Return)	Credit Suisse	\$2.5	0.000%	2/9/2032	0.00%
2/6/2013	Credit Suisse AG, Nassau Branch	VelocityShares 3x Inverse Natural Gas exchange-traded notes (S&P GSCI Natural Gas Index)	Credit Suisse	\$2	0.000%	2/9/2032	0.00%
2/6/2013	Credit Suisse AG, Nassau Branch	VelocityShares 3x Inverse Natural Gas exchange-traded notes (S&P GSCI Natural Gas Index)	Credit Suisse	\$2.5	0.000%	2/9/2032	0.00%
2/6/2013	Credit Suisse AG, Nassau Branch	VelocityShares 3x Inverse Silver exchange-traded notes (S&P GSCI Silver Index Excess Return)	Credit Suisse	\$2.5	0.000%	10/14/2031	0.00%
2/6/2013	Credit Suisse AG, Nassau Branch	VelocityShares daily 2x VIX short-term exchange-traded notes (S&P 500 VIX Short-Term)	Credit Suisse	\$700	0.000%	12/4/2030	0.00%
2/6/2013	Credit Suisse AG, Nassau Branch	VelocityShares daily inverse VIX short-term exchange-traded notes (S&P 500 VIX Short-Term)	Credit Suisse	\$4.25	0.000%	12/4/2030	0.00%
2/6/2013	Goldman Sachs Group, Inc.	callable quarterly CMS spread notes (30-year Constant Maturity Swap and five-year CMS rate)	Goldman Sachs	\$31	Formula	2/11/2028	4.43%
2/6/2013	Royal Bank of Canada	coupon-bearing notes (MetLife, Inc.)	Bank of America	\$18.47223	6.50%	2/28/2014	1.75%
2/6/2013	UBS AG, London Branch	trigger autocallable optimization securities (Kinross Gold Corp.)	UBS	\$0.1	0.00%	2/13/2014	1.37%
2/6/2013	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Micron Technology, Inc.)	UBS	\$0.1	Formula	2/13/2014	1.50%
2/6/2013	UBS AG, London Branch	trigger phoenix autocallable optimization securities (SanDisk Corp.)	UBS	\$0.115	Formula	2/13/2014	1.50%
2/6/2013	UBS AG, London Branch	trigger yield optimization notes (Genworth Financial, Inc.)	UBS	\$1.00796	8.44%	2/11/2014	2.00%
2/6/2013	UBS AG, London Branch	trigger yield optimization notes (Las Vegas Sands Corp.)	UBS	\$0.099912	6.33%	2/11/2014	2.00%
2/6/2013	UBS AG, London Branch	trigger yield optimization notes (United States Steel Corp.)	UBS	\$0.09999072	6.01%	8/9/2013	1.00%
2/6/2013	UBS AG, London Branch	trigger yield optimization notes (United States Steel Corp.)	UBS	\$0.09999072	6.14%	8/9/2013	1.00%
2/5/2013	Barclays Bank plc	notes (EquityCompass Share Buyback index)	Barclays	\$1.316	0.00%	2/10/2016	2.50%

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