

Friday December 18, 2009

Structured Products

Current year	Previous year
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ALL U.S. STRUCTURED PRODUCTS

Year to Date:

\$36.078 billion in 4101 deals	\$58.984 billion in 6309 deals
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Quarter to Date:

\$8.894 billion in 1040 deals	\$5.266 billion in 581 deals
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Month to Date:

\$0.776 billion in 88 deals	\$0.722 billion in 91 deals
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Week to Date:

\$0.126 billion in 20 deals

BREAKDOWN OF YEAR TO DATE DEALS

ALL U.S. STOCK AND EQUITY INDEX DEALS

\$18.218 billion in 2973 deals	\$35.969 billion in 4885 deals
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SINGLE STOCK U.S. STRUCTURED PRODUCTS

\$5.089 billion in 1901 deals	\$12.102 billion in 3403 deals
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STOCK INDEX U.S. STRUCTURED PRODUCTS

\$12.887 billion in 1043 deals	\$23.404 billion in 1389 deals
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BASKET OF STOCKS U.S. STRUCTURED PRODUCTS

\$0.242 billion in 29 deals	\$0.463 billion in 93 deals
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FX U.S. STRUCTURED PRODUCTS

\$1.974 billion in 145 deals	\$4.740 billion in 281 deals
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COMMODITY U.S. STRUCTURED PRODUCTS

\$7.624 billion in 396 deals	\$10.961 billion in 439 deals
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INTEREST RATE STRUCTURED PRODUCTS

\$2.971 billion in 215 deals	\$4.957 billion in 298 deals
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Prospect News

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JPMorgan's Market Plus notes linked to gold offers protection, upside for moderate gold bulls

By Emma Trinca

New York, Dec. 17 –The JPMorgan Market Plus notes linked to the spot price of gold may offer investors who question the buoyancy of the gold rush in the near future a way to get some return while limiting the downside risk.

Many are predicting a turning point in the unprecedented bull market in gold in 2010 given the recent strengthening of the dollar and a brighter economic outlook, while the inflation hawks who remain bullish on the precious metal for the long term do not rule out the possibility of a correction in the next few months.

JPMorgan Chase & Co. plans to price on Friday 0% Market Plus notes due June 23, 2010 linked to the price of gold, according to an FWP filing with the Securities and Exchange Commission.

If the price of gold has declined from the initial price by 10% or more on any day during the life of the notes, the payout at maturity will be par plus the gold return. Otherwise, the payout will be par plus the greater of the gold return and 5%.

In both cases, the payout will be subject to a maximum return that is expected to be at least 13.75% and will be set at pricing.

According to the filing, the notes are designed for moderately bullish investors who want to benefit from the appreciation of the price of gold in the very short term. Those investors are aware of the risk of a possible correction but they don't foresee a decline in excess of 10% at any time during the next six months. In addition, they don't expect gold to rally more than 13.75%, the cap for the notes' payout.

Rally continued

"This is not a bad deal at all for people who anticipate a continuation of the gold rally but who seek some downside protection," said Irene Aldridge, managing partner at Able Alpha Trading Ltd. in New York. "I believe we'll see some inflation, hence gold should go up, and this product reflects this view."

Aldridge said that the product offered some attractive features such as the 10%

Continued on page 2

Barclays plans to price 7.1% buffered reverse convertibles linked to Superior Energy Services

By E. Janene Geiss

Philadelphia, Dec. 17 – **Barclays Bank plc** plans to price 7.1% annualized buffered reverse convertible notes due March 22, 2010 linked to **Superior Energy Services, Inc.** shares, according to an FWP filing with the Securities and Exchange Commission.

The payout at maturity will be par

unless the stock ends below 90% of the initial price, in which case investors will receive a number of Superior Energy shares equal to \$1,000 divided by the initial share price plus the 10% buffer or, at Barclays' option, the equivalent value in cash.

The notes are expected to price on Dec. 17 and settle on Dec. 22.

Barclays Capital Inc. is the agent.

ABN Amro to price 15.65% reverse convertibles linked to ATP Oil

New York, Dec. 17 – **ABN Amro Bank NV** plans to price 15.65% Knock-In Reverse Exchangeable notes due June 24, 2010 linked to **ATP Oil & Gas Corp.** shares, according to an FWP filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless ATP Oil shares fall below 70% of the initial price during the life of the notes

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

The notes are expected to price on Dec. 21 and settle on Dec. 24.

RBS Securities Inc. is the agent.

JPMorgan's Market Plus notes linked to gold offers protection, upside for moderate gold bulls

Continued from page 1

barrier on the downside and the pricing of the maximum return. “I think a 13.75% cap is very good, especially for somebody who is not willing to take a direct position on gold, somebody who is more risk-averse and who wants to diversify and protect his holdings,” she said.

Investors would lose some or all of their principal only if two conditions were met: first the price of gold would have to decline by 10% or more anytime during the next six months. Second, the final price would have to be lower than the initial level.

Even if the 10% knock-out price was hit, as long as the underlying spot price ends up higher, investors would still be guaranteed a minimum 5% return. They could even earn a higher payout up to 13.75%.

Moderate volatility

“Given where gold is at now, this is an interesting perspective, and those notes are a good way to play the rally short term. But ultimately, it depends on your viewpoint on gold,” said Kirk Chisholm, principal and wealth manager at NUA Advisors in

Lexington, Mass.

“This is not for someone who thinks that gold is going to go up 100% or down 50%. But it gives you the ability to get between 5% and 13.75% return with some downside protection. If you put aside the possibility of a strong volatility move, I think the risk parameters are pretty decent,” he said.

Psychological barrier

Chisholm also said that he was relatively comfortable with the 10% barrier with gold trading at approximately \$1,100 right now. He noted that a 10% drop with the structured notes pricing immediately would be approximately the equivalent of “breaking the \$1,000-an ounce psychological barrier.”

“Gold trades on psychology and the notes effectively put a floor of \$1,000. I think it’s a reasonable level providing that you don’t get a significant event in six months. Gold is in an interesting spot right now, and I think its price in the next three to five years should be much higher. But in the short term, anything could happen,” said Chisholm.

Despite the risk, Chisholm said that for investors who want to participate to the gold market in the very short term, the notes have some appeal.

“A \$1,000 is a good floor. I don’t think you would break that too easily especially in the next six months. And getting 5% to 13.75% return in the next six months plus some level of downside protection, is a good way to play this,” he said.

Current volatility

Gold jumped to an all-time high of \$1,227.50 on Dec. 3. The commodity rally accelerated this move, with gold prices rising above the \$1,000 level on Sept. 9.

But with the dollar regaining strength over the past two weeks, gold prices have declined as demand for the precious metal is less attractive when the dollar rises.

On Thursday, gold prices fell 2.5% to \$1,107.40 an ounce.

So far this year, gold prices have climbed by 29%.

The notes are expected to settle Dec. 23.

J.P. Morgan Securities Inc. is the agent.

Morgan Stanley plans floaters on Dow Jones - UBS Commodity for Svensk

By Jennifer Chiou

New York, Dec. 17 – **AB Svensk**

Exportkredit plans to price floating-rate notes due Nov. 18, 2010 linked to the Dow Jones - UBS Commodity Index Total Return via Morgan Stanley, according to a 424B2 filing with the Securities and Exchange Commission.

The interest rate will equal Libor minus

a spread of 27 basis points and will be payable quarterly.

The payout at maturity will be par plus triple the sum of the index return minus the T-Bill yield minus an annual fee. The T-Bill yield will be the sum of the 91-day weekly auction high rates for U.S. Treasury bills for each day during the life of the notes.

The spread and the fees will be determined at pricing.

The notes will be putable at any time if requested by all holders, and the notes will be called if the index closes at 15% or more below its initial level. In each case, the payout will be calculated in the same way as that at maturity.

The notes will price in December.

New Issue:

Barclays prices \$12.53 million principal-protected notes linked to currency basket

By Angela McDaniels

Tacoma, Wash., Dec. 17 – **Barclays**

Bank plc priced \$12.53 million of zero-coupon 100% principal-protected notes due Feb. 25, 2013 linked to the performance of a basket of currencies

relative to the U.S. dollar, according to a 424B2 filing with the Securities and Exchange Commission.

The equally weighted basket includes the Chinese renminbi, Australian dollar, Brazilian real, Turkish lira, South African

rand, Israeli shekel and New Taiwan dollar.

The payout at maturity will be par plus any basket gain. If the basket declines, investors will receive par.

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc	Payout at maturity:	Par plus any basket appreciation relative to U.S. dollar; floor of par
Issue:	100% principal-protected notes	Initial exchange rates:	6.8278 for renminbi; 1.1002 for Australian dollar; 1.7557 for real; 1.5124 for lira; 7.4780 for rand; 3.7870 for shekel; 32.2930 for New Taiwan dollar
Underlying currencies:	Chinese renminbi, Australian dollar, Brazilian real, Turkish lira, South African rand, Israeli shekel and New Taiwan dollar, equally weighted	Pricing date:	Dec. 15
Amount:	\$12,526,000	Settlement date:	Dec. 18
Maturity:	Feb. 25, 2013	Agent:	Barclays Capital Inc.
Coupon:	0%	Fees:	1.75%
Price:	Par		

Structured Products News

New Issue:

Barclays prices \$10 million add-on to 10.25% reverse convertibles linked to Baker Hughes

By Angela McDaniels

Tacoma, Wash., Dec. 17 – **Barclays Bank plc** priced an additional \$10 million of 10.25% reverse convertible notes due Nov. 26, 2010 linked to the common stock of **Baker Hughes Inc.**, according to a 424B3 filing with the Securities and

Exchange Commission.

The original \$2 million of notes priced Nov. 23. The total issue size is now \$12 million.

Interest is payable monthly.

The payout at maturity will be par in cash unless Baker Hughes shares fall below

the protection price – 75% of the initial share price – during the life of the notes and finish below the initial price, in which case the payout will be a number of shares of Baker Hughes stock equal to \$1,000 divided by the initial share price.

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		24.408103 shares of Baker Hughes
Underlying stock:	Baker Hughes Inc. (Symbol: BHI)		stock
Amount:	\$12 million, increased from \$2 million	Initial share price:	\$40.97
Maturity:	Nov. 26, 2010	Protection price:	\$30.73, 75% of initial price
Coupon:	10.25%, payable monthly	Pricing dates:	Nov. 23 for \$2 million; Dec. 16 for \$10 million
Price:	Par	Settlement dates:	Nov. 30 for \$2 million; Dec. 17 for \$10 million
Payout at maturity:	Par in cash unless Baker Hughes shares fall below the protection price during the life of the notes and finish	Agent:	Barclays Capital Inc.
		Fees:	2.5%

New Issue:

Barclays sells \$3.38 million 15% yield optimization notes on Kinross Gold

By Jennifer Chiou

New York, Dec. 17 – **Barclays Bank plc** priced \$3.38 million of 15% annualized yield optimization notes with contingent protection due March 19, 2010 linked to the common stock of **Kinross Gold**

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

Each note priced at par of \$18.82, which was the closing price of Kinross Gold stock on the pricing date.

Interest is payable at maturity.

If the stock finishes at or above 75% of the initial price, the payout at maturity will be par.

Otherwise, investors will receive one Kinross Gold share per note.

UBS Financial Services Inc. and Barclays Capital Inc. are the underwriters.

Issuer:	Barclays Bank plc		the trigger price, one Kinross Gold
Issue:	Yield optimization notes with contingent protection		share per note; otherwise, par
Underlying stock:	Kinross Gold Corp. (NYSE: KGC)	Initial share price:	\$18.82
Amount:	\$3,376,646.76	Trigger price:	\$14.12, 75% of initial price
Maturity:	March 19, 2010	Pricing date:	Dec. 15
Coupon:	15%, payable at maturity	Settlement date:	Dec. 18
Price:	Par of \$18.82	Underwriters:	UBS Financial Services Inc. and Barclays Capital Inc.
Payout at maturity:	If Kinross Gold shares finish below	Fees:	0.6%

Structured Products News

New Issue:

Barclays sells \$973,922 10.4% yield optimization notes on ArcelorMittal

By Jennifer Chiou

New York, Dec. 17 – **Barclays Bank plc** priced \$973,922.04 of 10.4% annualized yield optimization notes with contingent protection due March 19, 2010 linked to the common stock of **ArcelorMittal**, according to a 424B2 filing with the Securities and Exchange Commission.

Each note priced at par of \$42.47, which was the closing price

of ArcelorMittal stock on the pricing date.

Interest is payable at maturity.

If the stock finishes at or above 75% of the initial price, the payout at maturity will be par.

Otherwise, investors will receive one ArcelorMittal share per note.

UBS Financial Services Inc. and Barclays Capital Inc. are the underwriters.

Issuer:	Barclays Bank plc		the trigger price, one ArcelorMittal share per note; otherwise, par
Issue:	Yield optimization notes with contingent protection	Initial share price:	\$42.47
Underlying stock:	ArcelorMittal (NYSE: MT)	Trigger price:	\$31.85, 75% of initial price
Amount:	\$973,922.04	Pricing date:	Dec. 15
Maturity:	March 19, 2010	Settlement date:	Dec. 18
Coupon:	10.4%, payable at maturity	Underwriters:	UBS Financial Services Inc. and Barclays Capital Inc.
Price:	Par of \$42.47	Fees:	0.6%
Payout at maturity:	If ArcelorMittal shares finish below		

New Issue:

Credit Suisse prices \$2.5 million Ares linked to index fund, index basket

By Jennifer Chiou

New York, Dec. 17 – **Credit Suisse, Nassau Branch** priced \$2.5 million of 0% Accelerated Return Equity Securities due Dec. 24, 2010 linked to an index and index fund basket, according to an FWP with the

Securities and Exchange Commission.

The basket includes the S&P 500 index with a 52% weight, the iShares MSCI EAFE index fund with a 34% weight, the S&P 400 MidCap index with a 7% weight and the Russell 2000 index with a 7%

weight.

The payout at maturity will be par plus 300% of any basket increase, capped at 20.25%. Investors will be fully exposed to any decline in the share price.

Credit Suisse International is the agent.

Issuer:	Credit Suisse, Nassau Branch	Payout at maturity:	Par plus 300% of any basket increase, capped at 20.25%; full exposure to any decline
Issue:	Accelerated Return Equity Securities	Initial levels:	S&P 500 at 1,109.18, iShares MSCI EAFE index fund at \$56.03, S&P 400 MidCap at 719.46, Russell 2000 at 611.21
Underlying basket:	S&P 500 (52% weight), iShares MSCI EAFE index fund (34% weight), S&P 400 MidCap (7% weight), Russell 2000 (7% weight)	Pricing date:	Dec. 16
Amount:	\$2.5 million	Settlement date:	Dec. 22
Maturity:	Dec. 24, 2010	Agent:	Credit Suisse International
Coupon:	0%	Fees:	0.75%
Price:	Par		

Structured Products News

New Issue:

Deutsche Bank prices \$7.83 million 10.1% yield optimization notes tied to Prudential via UBS

By Angela McDaniels

Tacoma, Wash., Dec. 17 – **Deutsche Bank AG, London Branch** priced \$7.83 million of 10.1% yield optimization notes with contingent protection due Dec. 21, 2011 linked to the common stock of **Prudential Financial Inc.**, according to

a 424B2 filing with the Securities and Exchange Commission.

UBS Financial Services Inc. and Deutsche Bank Securities Inc. are the agents.

Interest is payable monthly.

Each note has a face amount of \$49.15,

which is equal to Prudential's closing stock price on the pricing date.

The payout at maturity will be par unless the final price of Prudential stock is less than 65% of the initial price, in which case investors will receive one Prudential share per note.

Issuer:	Deutsche Bank AG, London Branch		trigger price, one Prudential share per note; otherwise, par
Issue:	Yield optimization notes with contingent protection	Initial share price:	\$49.15
Underlying stock:	Prudential Financial Inc. (Symbol: PRU)	Trigger price:	\$31.95, 65% of initial price
Amount:	\$7,827,826	Pricing date:	Dec. 15
Maturity:	Dec. 21, 2011	Settlement date:	Dec. 18
Coupon:	10.1%, payable monthly	Agents:	UBS Financial Services Inc. and Deutsche Bank Securities Inc.
Price:	Par	Fees:	2.75%
Payout at maturity:	If Prudential stock finishes below the		

New Issue:

Deutsche Bank prices \$2.11 million 9.85% yield optimization notes on Weatherford via UBS

By Angela McDaniels

Tacoma, Wash., Dec. 17 – **Deutsche Bank AG, London Branch** priced \$2.11 million of 9.85% yield optimization notes with contingent protection due Dec. 21, 2011 linked to the common stock of **Weatherford International Ltd.**,

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

UBS Financial Services Inc. and Deutsche Bank Securities Inc. are the agents.

Interest is payable monthly.

Each note has a face amount of \$15.99,

equal to Weatherford's closing stock price on the pricing date.

The payout at maturity will be par unless the final price of Weatherford stock is less than 65% of the initial price, in which case investors will receive one Weatherford share per note.

Issuer:	Deutsche Bank AG, London Branch		below the trigger price, one Weatherford share per note; otherwise, par
Issue:	Yield optimization notes with contingent protection	Initial share price:	\$15.99
Underlying stock:	Weatherford International Ltd. (Symbol: WFT)	Trigger price:	\$10.39, 65% of initial price
Amount:	\$2,110,472	Pricing date:	Dec. 15
Maturity:	Dec. 21, 2011	Settlement date:	Dec. 18
Coupon:	9.85%, payable monthly	Agents:	UBS Financial Services Inc. and Deutsche Bank Securities Inc.
Price:	Par	Fees:	2.75%
Payout at maturity:	If Weatherford stock finishes		

Structured Products News

New Issue:

Morgan Stanley upsizes six-month Libor, S&P 500 range accrual notes to \$35 million

By Angela McDaniels

Tacoma, Wash., Dec. 17 – **Morgan Stanley** priced an additional \$15 million of six-month Libor and S&P 500 index range accrual notes due Dec. 18, 2024, according to a 424B2 filing with the Securities and Exchange Commission.

The original \$20 million of notes priced Dec. 14. The issue size is now \$35 million.

The interest rate is fixed at 10% for the first year. After that, the interest rate will be 10% per year multiplied by the proportion of days on which six-month Libor is 7% or

less and the S&P 500 index is at least 875. Interest is payable quarterly.

The payout at maturity will be par.

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

Morgan Stanley & Co. Inc. is the agent.

Issuer:	Morgan Stanley	Price:	the S&P 500 is at least 875; payable quarterly
Issue:	Six-month Libor and S&P 500 index range accrual notes	Payout at maturity:	Par
Amount:	\$35 million, upsized from \$20 million	Call option:	Par
Maturity:	Dec. 18, 2024	Pricing date:	At par on any interest payment date
Coupon:	10% for first year; beginning Dec. 18, 2010, 10% per year for each day that six-month Libor is 7% or less and	Settlement date:	Dec. 14
		Agent:	Dec. 18
		Fees:	Morgan Stanley & Co. Inc.
			3.5%

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Structured Products Calendar

ABN AMRO BANK NV

- 15.65% reverse convertible notes due June 24, 2010 linked to ATP Oil & Gas Corp. stock; 70% trigger; via RBS Securities Inc.; pricing Dec. 21
- 17.15% reverse convertible notes due June 30, 2010 linked to AK Steel Holding Corp. stock; 70% trigger; via RBS Securities Inc.; pricing Dec. 23
- 16.75% reverse convertible notes due June 30, 2010 linked to Alcoa Inc. stock; 75% trigger; via RBS Securities Inc.; pricing Dec. 23
- 11.25% reverse convertible notes due June 30, 2010 linked to Apple Inc. stock; 75% trigger; via RBS Securities Inc.; pricing Dec. 23
- 14.5% reverse convertible notes due March 31, 2010 linked to Arch Coal, Inc. stock; 75% trigger; via RBS Securities Inc.; pricing Dec. 23
- 13% reverse convertible notes due March 31, 2010 linked to Bank of America Corp. stock; 80% trigger; via RBS Securities Inc.; pricing Dec. 23
- 12.65% reverse convertible notes due June 30, 2010 linked to Caterpillar Inc. stock; 75% trigger; via RBS Securities Inc.; pricing Dec. 23
- 17.5% reverse convertible notes due March 31, 2010 linked to CBS Corp. stock; 75% trigger; via RBS Securities Inc.; pricing Dec. 23
- 15% reverse convertible notes due June 30, 2010 linked to Chesapeake Energy Corp. stock; 70% trigger; via RBS Securities Inc.; pricing Dec. 23
- 13.85% reverse convertible notes due June 30, 2010 linked to Deere & Co. stock; 80% trigger; via RBS Securities Inc.; pricing Dec. 23
- 16% reverse convertible notes due March 31, 2010 linked to DryShips, Inc. stock; 65% trigger; via RBS Securities Inc.; pricing Dec. 23
- 14.35% reverse convertible notes due March 31, 2010 linked to Elan Corp., plc stock; 70% trigger; via RBS Securities Inc.; pricing Dec. 23
- 14.75% reverse convertible notes due March 31, 2010 linked to First Solar, Inc. stock; 70% trigger; via RBS Securities Inc.; pricing Dec. 23
- 13.15% reverse convertible notes due March 31, 2010 linked to Ford Motor Co. stock; 75% trigger; via RBS Securities Inc.; pricing Dec. 23
- 13.45% reverse convertible notes due March 31, 2010 linked to Freeport-McMoRan Copper & Gold Inc. stock; 75% trigger; via RBS Securities Inc.; pricing Dec. 23
- 12.85% reverse convertible notes due June 30, 2010 linked to General Electric Co. stock; 80% trigger; via RBS Securities Inc.; pricing Dec. 23
- 16.45% reverse convertible notes due June 30, 2010 linked to Goldcorp Inc. stock; 75% trigger; via RBS Securities Inc.; pricing Dec. 23
- 11.25% reverse convertible notes due June 30, 2010 linked to Goldman Sachs Group, Inc. stock; 80% trigger; via RBS Securities Inc.; pricing Dec. 23
- 24.25% reverse convertible notes due March 31, 2010 linked to Hartford Financial Services Group, Inc. stock; 80% trigger; via RBS Securities Inc.; pricing Dec. 23
- 10.25% reverse convertible notes due Dec. 30, 2010 linked to J.C. Penney Co., Inc. stock; 65% trigger; via RBS Securities Inc.; pricing Dec. 23
- 18.65% reverse convertible notes due June 30, 2010 linked to Joy Global Inc. stock; 70% trigger; via RBS Securities Inc.; pricing Dec. 23
- 12.45% reverse convertible notes due June 30, 2010 linked to JPMorgan Chase & Co. stock; 80% trigger; via RBS Securities Inc.; pricing Dec. 23
- 25% reverse convertible notes due March 31, 2010 linked to Las Vegas Sands Corp. stock; 65% trigger; via RBS Securities Inc.; pricing Dec. 23
- 9.65% reverse convertible notes due June 30, 2010 linked to Lowe's Cos., Inc. stock; 80% trigger; via RBS Securities Inc.; pricing Dec. 23
- 11% reverse convertible notes due June 30, 2010 linked to MetLife, Inc. stock; 70% trigger; via RBS Securities Inc.; pricing Dec. 23
- 13.25% reverse convertible notes due June 30, 2010 linked to MetLife, Inc. stock; 70% trigger; via RBS Securities Inc.; pricing Dec. 23
- 14.5% reverse convertible notes due March 31, 2010 linked to

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Structured Products Calendar

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Mosaic Co. stock; 75% trigger; via RBS Securities Inc.; pricing Dec. 23

- 21.35% reverse convertible notes due March 31, 2010 linked to Palm, Inc. stock; 60% trigger; via RBS Securities Inc.; pricing Dec. 23

- 12.35% reverse convertible notes due March 31, 2010 linked to Peabody Energy Corp. stock; 75% trigger; via RBS Securities Inc.; pricing Dec. 23

- 15.35% reverse convertible notes due March 31, 2010 linked to Research In Motion Ltd. stock; 75% trigger; via RBS Securities Inc.; pricing Dec. 23

- 20.85% reverse convertible notes due March 31, 2010 linked to Silver Wheaton Corp. stock; 80% trigger; via RBS Securities Inc.; pricing Dec. 23

- 14.5% reverse convertible notes due March 31, 2010 linked to Starwood Hotels & Resorts Worldwide, Inc. stock; 75% trigger; via RBS Securities Inc.; pricing Dec. 23

- 17.15% reverse convertible notes due March 31, 2010 linked to United States Steel Corp. stock; 75% trigger; via RBS Securities Inc.; pricing Dec. 23

- 10.35% reverse convertible notes due Dec. 30, 2010 linked to Wells Fargo Co. stock; 65% trigger; via RBS Securities Inc.; pricing Dec. 23

- 15.15% reverse convertible notes due June 30, 2010 linked to Wells Fargo & Co. stock; 75% trigger; via RBS Securities Inc.; pricing Dec. 23

- 15.35% reverse convertible notes due June 30, 2010 linked to Whole Foods Market, Inc. stock; 75% trigger; via RBS Securities Inc.; pricing Dec. 23

- 10.65% reverse convertible notes due June 30, 2010 linked to Yahoo! Inc. stock; 80% trigger; via RBS Securities Inc.; pricing Dec. 23

BANK OF AMERICA CORP.

- 9% two-year callable Stock Return Income Debt Securities payable at maturity with shares of Amazon.com, Inc. common stock; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in December

- 0% Accelerated Return Notes due February 2011 linked to the

price of crude oil; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in December

- Two-year zero-coupon 100% principal-protected market-linked step up notes linked to the Dow Jones Stoxx 600 index; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in December

- One-year 8% STEP Income Securities linked to Microsoft Corp. common stock; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in December

- 0% Accelerated Return Notes due February 2011 linked to the MSCI EAFE index; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in December

- 0% Market Index Target-Term Securities due December 2014 linked to the MSCI World index; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in December

- 0% Capped Leveraged Index Return Notes due January 2012 linked to the Rogers International Commodity Index – Excess Return; 90% trigger; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in December

- 0% Capped Leveraged Index Return Notes due January 2012 linked to the S&P 500 index; 90% trigger; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in December

- Zero-coupon 100% principal-protected market-linked step up notes due in January 2012 linked to the S&P 500 index; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in December

- 0% Strategic Accelerated Redemption Securities due January 2012 based on the S&P 500 index; 90% trigger; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in December

- 8% STEP Income Securities due January 2011 based on the common stock of Union Pacific Corp.; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in December

- 14-month 0% long short notes linked to the Dow Jones Stoxx 600/Nikkei 225 index; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in December or January

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Structured Products Calendar

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- Two-year 0% Strategic Accelerated Redemption Securities linked to the Financial Select Sector SPDR fund; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in December or January
- Two-year 0% Capped Leveraged Index Return Notes linked to the gold spot price; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in December or January

BARCLAYS BANK DELAWARE

- Certificates of deposit Dec. 29, 2014 linked to the stocks of Advanced Micro Devices, Inc., Bank of America Corp., Deere & Co., Ford Motor Co., General Electric Co., Massey Energy Co., Micron Technology, Inc., Randgold Resources Ltd., Supervalu Inc. and Tesoro Corp.; via Barclays Capital Inc. and distributor Advisors Asset Management, Inc.; pricing Dec. 23
- Certificates of deposit due Dec. 29, 2014 linked to the performance of the Brazilian real relative to the dollar; via Barclays Capital Inc. and Advisors Asset Management, Inc.; pricing Dec. 23
- Certificates of deposit due Dec. 29, 2014 linked to soybeans, sugar, platinum, copper, lead, tin, nickel, zinc, WTI crude and gasoline RBOB; via Barclays Capital Inc. and Advisors Asset Management, Inc.; pricing Dec. 23
- 0.5%-1% certificates of deposit due Dec. 29, 2014 linked to the S&P 500 index; via Barclays Capital Inc. and distributor Advisors Asset Management, Inc.; pricing Dec. 23
- Zero-coupon certificates of deposit due Dec. 29, 2014 linked to S&P 500 index, the Brazilian real, the Dow Jones-UBS Commodity index and the Consumer Price Index; via Barclays Capital Inc. and Advisors Asset Management, Inc.; pricing Dec. 23
- Certificates of deposit due Dec. 29, 2014 linked to the price of WTI Crude; via Barclays Capital Inc. and Advisors Asset Management, Inc.; pricing Dec. 23

BARCLAYS BANK PLC

- 0% buffered return enhanced notes due Dec. 27, 2011 linked to the Dow Jones - UBS Commodity Index 3 Month Forward index; via Barclays Capital Inc.; pricing Dec. 18
- 0% Super Track Notes due June 24, 2011 linked to the Australian dollar, Canadian dollar and Norwegian krone versus the Japanese yen; via Barclays Capital Inc.; pricing Dec. 21

- 0% double short leverage securities due Dec. 28, 2010 linked to the Barclays Capital 30Y Treasury Futures index; via UBS Financial Services Inc. and Barclays Capital Inc.; pricing Dec. 21
- 0% double short leverage securities due Dec. 24, 2012 linked to the Barclays Capital 30Y Treasury Futures index; via UBS Financial Services Inc. and Barclays Capital Inc.; pricing Dec. 21
- Zero-coupon principal-protected notes due Dec. 28, 2012 linked to Brazilian real, Russian ruble, Indian rupee and Chinese yuan; via Barclays Capital Inc.; pricing Dec. 22
- 0% Buffered Super Track Notes due Dec. 28, 2011 linked to the Dow Jones - UBS Commodity index; 15% trigger; via Barclays Capital Inc.; pricing Dec. 22
- Zero-coupon 100% principal-protected notes due Dec. 26, 2014 linked to institutional-class shares of the Pimco High Yield fund; via Barclays Capital Inc.; pricing Dec. 22
- 9.75% reverse convertible notes due Dec. 28, 2010 linked to AES Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 13.75% reverse convertible notes due Dec. 28, 2010 linked to AK Steel Holding Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 9% reverse convertible notes due Dec. 28, 2010 linked to Amazon.com, Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 9% reverse convertible notes due Dec. 28, 2010 linked to Anadarko Petroleum Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 12.5% reverse convertible notes due June 28, 2010 linked to Arch Coal, Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 9% reverse convertible notes due Dec. 28, 2010 linked to Archer-Daniels-Midland Co. stock; 80% trigger; via Barclays Capital; pricing Dec. 23
- 9% reverse convertible notes due Dec. 28, 2010 linked to Baker Hughes Inc. stock; 70% trigger; via Barclays Capital; pricing Dec. 23
- 9.75% reverse convertible notes due Dec. 28, 2010 linked to Barrick Gold Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 12% reverse convertible notes due June 28, 2010 linked to

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Bucyrus International, Inc. stock; 70% trigger; via Barclays Capital; pricing Dec. 23

- 9% reverse convertible notes due Dec. 28, 2010 linked to Cabot Oil & Gas Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 23

- 9% reverse convertible notes due Dec. 28, 2010 linked to Canadian Natural Resources Ltd. stock; 75% trigger; via Barclays Capital; pricing Dec. 23

- 8.5% reverse convertible notes due Dec. 28, 2010 linked to Caterpillar Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 23

- 12% reverse convertible notes due June 28, 2010 linked to Cemex, S.A.B. De C.V. (Adr) stock; 70% trigger; via Barclays Capital; pricing Dec. 23

- 12% reverse convertible notes due June 28, 2010 linked to Chicago Bridge & Iron Co. N.V. stock; 75% trigger; via Barclays Capital; pricing Dec. 23

- 9% reverse convertible notes due June 28, 2010 linked to Chesapeake Energy Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 23

- 12.25% reverse convertible notes due June 28, 2010 linked to Cliffs Natural Resources Inc. stock; 70% trigger; via Barclays Capital; pricing Dec. 23

- 15% reverse convertible notes due March 26, 2010 linked to Continental Airlines, Inc. (Class B) stock; 70% trigger; via Barclays Capital; pricing Dec. 23

- 10% reverse convertible notes due June 28, 2010 linked to Dow Chemical Co. stock; 75% trigger; via Barclays Capital; pricing Dec. 23

- 11% reverse convertible notes due March 26, 2010 linked to Eldorado Gold Corp. stock; 70% trigger; via Barclays Capital; pricing Dec. 23

- 9.25% reverse convertible notes due Dec. 28, 2010 linked to El Paso Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 23

- 13% reverse convertible notes due June 28, 2010 linked to First Solar, Inc. stock; 70% trigger; via Barclays Capital; pricing Dec. 23

- 10% reverse convertible notes due June 28, 2010 linked to Ford

Motor Co. stock; 75% trigger; via Barclays Capital; pricing Dec. 23

- 12.5% reverse convertible notes due June 28, 2010 linked to Forest Oil Corp. stock; 70% trigger; via Barclays Capital; pricing Dec. 23

- 9.5% reverse convertible notes due June 28, 2010 linked to Freeport-McMoRan Copper & Gold Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 23

- 11.25% reverse convertible notes due June 28, 2010 linked to Frontier Oil Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 23

- 11.5% reverse convertible notes due Dec. 28, 2010 linked to Garmin Ltd. stock; 75% trigger; via Barclays Capital; pricing Dec. 23

- 10% reverse convertible notes due Dec. 28, 2010 linked to Goldcorp Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 23

- 12.25% reverse convertible notes due June 28, 2010 linked to Goodyear Tire & Rubber Co. stock; 70% trigger; via Barclays Capital; pricing Dec. 23

- 10.25% reverse convertible notes due June 28, 2010 linked to Green Mountain Coffee Roasters, Inc. stock; 70% trigger; via Barclays Capital; pricing Dec. 23

- 10.25% reverse convertible notes due June 28, 2010 linked to Harley-Davidson, Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 23

- 14% reverse convertible notes due June 28, 2010 linked to Hartford Financial Services Group, Inc. stock; 70% trigger; via Barclays Capital; pricing Dec. 23

- 10.25% reverse convertible notes due Dec. 28, 2010 linked to IntercontinentalExchange, Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 23

- 10.25% reverse convertible notes due Dec. 28, 2010 linked to International Paper Co. stock; 75% trigger; via Barclays Capital; pricing Dec. 23

- 9.5% reverse convertible notes due June 28, 2010 linked to J.C. Penney Co., Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 23

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Structured Products Calendar

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- 12% reverse convertible notes due June 28, 2010 linked to Joy Global Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 10.25% reverse convertible notes due June 28, 2010 linked to Kinross Gold Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 17% reverse convertible notes due March 26, 2010 linked to Las Vegas Sands Corp. stock; 70% trigger; via Barclays Capital; pricing Dec. 23
- 13% reverse convertible notes due June 28, 2010 linked to Lincoln National Corp. stock; 70% trigger; via Barclays Capital; pricing Dec. 23
- 11.25% reverse convertible notes due June 28, 2010 linked to Massey Energy Co. stock; 70% trigger; via Barclays Capital; pricing Dec. 23
- 20% reverse convertible notes due March 26, 2010 linked to MGM Mirage stock; 70% trigger; via Barclays Capital; pricing Dec. 23
- 10% reverse convertible notes due June 28, 2010 linked to Mosaic Co. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 10.5% reverse convertible notes due June 28, 2010 linked to Motorola, Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 12.5% reverse convertible notes due June 28, 2010 linked to Nabors Industries Ltd. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 9.25% reverse convertible notes due June 28, 2010 linked to National Oilwell Varco, Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 9.25% reverse convertible notes due Dec. 28, 2010 linked to Noble Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 18% reverse convertible notes due March 26, 2010 linked to Palm, Inc. stock; 70% trigger; via Barclays Capital; pricing Dec. 23
- 18% reverse convertible notes due March 26, 2010 linked to Patriot Coal Corp. stock; 70% trigger; via Barclays Capital; pricing Dec. 23
- 11.75% reverse convertible notes due June 28, 2010 linked to Patterson-UTI Energy, Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 10.25% reverse convertible notes due June 28, 2010 linked to Peabody Energy Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 10.25% reverse convertible notes due June 28, 2010 linked to Plains Exploration & Production Co. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 8.5% reverse convertible notes due Dec. 28, 2010 linked to Potash Corp. of Saskatchewan Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 11% reverse convertible notes due June 28, 2010 linked to Prudential Financial, Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 10% reverse convertible notes due June 28, 2010 linked to RadioShack Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 10.25% reverse convertible notes due Dec. 28, 2010 linked to Research in Motion Ltd. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 8.5% reverse convertible notes due Dec. 28, 2010 linked to Schlumberger N.V. (Schlumberger Ltd.) stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 11% reverse convertible notes due June 28, 2010 linked to Seagate Technology stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 13.5% reverse convertible notes due June 28, 2010 linked to Silver Wheaton Corp. stock; 70% trigger; via Barclays Capital; pricing Dec. 23
- 10.5% reverse convertible notes due Dec. 28, 2010 linked to Southwestern Energy Co. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 9% reverse convertible notes due Dec. 28, 2010 linked to Suncor Energy Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 15.25% reverse convertible notes due June 28, 2010 linked to SunPower Corp. (Class A) stock; 70% trigger; via Barclays Capital; pricing Dec. 23

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- 19% reverse convertible notes due June 28, 2010 linked to Suntech Power Holdings Co., Ltd (Adr) stock; 70% trigger; via Barclays Capital; pricing Dec. 23
- 10.25% reverse convertible notes due June 28, 2010 linked to Superior Energy Services, Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 12.25% reverse convertible notes due June 28, 2010 linked to Terex Corp. stock; 70% trigger; via Barclays Capital; pricing Dec. 23
- 12.75% reverse convertible notes due June 28, 2010 linked to Tesoro Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 10.25% reverse convertible notes due June 28, 2010 linked to United States Steel Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 9% reverse convertible notes due Dec. 28, 2010 linked to Valero Energy Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 11.5% reverse convertible notes due June 28, 2010 linked to Weatherford International Ltd. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 10% reverse convertible notes due Dec. 28, 2010 linked to Wells Fargo & Co. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 10.25% reverse convertible notes due Dec. 28, 2010 linked to Whole Foods Market, Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 23
- 0% Buffered Super Track Notes due June 30, 2011 linked to the Dow Jones – UBS Commodity index; via Barclays Capital Inc.; pricing Dec. 24
- 0% Super Track Notes due June 30, 2011 based on the Dow Jones – UBS Commodity index; via Barclays Capital Inc.; pricing Dec. 24
- 10.25% reverse convertible notes due Dec. 30, 2010 linked to Alcoa Inc. stock; 70% trigger; via Barclays Capital; pricing Dec. 28
- 11.75% reverse convertible notes due Dec. 30, 2010 linked to Alcoa Inc. stock; 70% trigger; via Barclays Capital; pricing Dec. 28
- 9.25% reverse convertible notes due Dec. 30, 2010 linked to American Express Co. stock; 75% trigger; via Barclays Capital; pricing Dec. 28
- 10.75% reverse convertible notes due Dec. 30, 2010 linked to American Express Co. stock; 75% trigger; via Barclays Capital; pricing Dec. 28
- 10.75% reverse convertible notes due June 30, 2010 linked to Bank of America Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 28
- 12.25% reverse convertible notes due June 30, 2010 linked to Bank of America Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 28
- 9.5% reverse convertible notes due June 30, 2010 linked to Bank of New York Mellon Corp. stock; 80% trigger; via Barclays Capital; pricing Dec. 28
- 11% reverse convertible notes due June 30, 2010 linked to Bank of New York Mellon Corp. stock; 80% trigger; via Barclays Capital; pricing Dec. 28
- Zero-coupon buffered Super Track Notes due June 30, 2011 linked to Brazilian real, Australian dollar, Norwegian krone and Canadian dollar, all against U.S. dollar; 90% trigger; via Barclays Capital Inc.; pricing Dec. 28
- 10.5% reverse convertible notes due March 31, 2010 linked to Capital One Financial Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 28
- 12.5% reverse convertible notes due March 31, 2010 linked to Capital One Financial Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 28
- 11% reverse convertible notes due Dec. 30, 2010 linked to Carpenter Technology Corp. stock; 65% trigger; via Barclays Capital; pricing Dec. 28
- 12.5% reverse convertible notes due Dec. 30, 2010 linked to Carpenter Technology Corp. stock; 65% trigger; via Barclays Capital; pricing Dec. 28
- Zero-coupon 100% principal-protected notes due Dec. 31, 2015 based on Dow Jones Euro Stoxx 50, Nikkei 225 and S&P 500 indexes; via Barclays Capital Inc.; pricing Dec. 28
- 8% reverse convertible notes due Dec. 30, 2010 linked to Emerson Electric Co. stock; 80% trigger; via Barclays Capital; pricing Dec. 28

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pricing Dec. 28

- 8% reverse convertible notes due June 30, 2010 linked to Family Dollar Stores, Inc. stock; 80% trigger; via Barclays Capital; pricing Dec. 28
- 0% Buffered Super Track Notes due June 30, 2011 linked to the Financial Select Sector SDPR fund; via Barclays Capital Inc.; pricing Dec. 28
- 0% Super Track Notes due June 30, 2011 linked to the Financial Select Sector SDPR fund; via Barclays Capital Inc.; pricing Dec. 28
- 8.5% reverse convertible notes due Dec. 30, 2010 linked to Flowserve Corp. stock; 70% trigger; via Barclays Capital; pricing Dec. 28
- 10% reverse convertible notes due Dec. 30, 2010 linked to Flowserve Corp. stock; 70% trigger; via Barclays Capital; pricing Dec. 28
- 0% Buffered Super Track Notes due June 30, 2011 linked to the iShares MSCI EAFE index fund; via Barclays Capital Inc.; pricing Dec. 28
- 0% Super Track Notes due Jan. 31, 2011 linked to the iShares MSCI EAFE index fund; via Barclays Capital Inc.; pricing Dec. 28
- 0% Buffered Super Track Notes due Dec. 30, 2011 based on the iShares MSCI Emerging Markets index fund; via Barclays Capital Inc.; pricing Dec. 28
- 0% Buffered Super Track Notes due Jan. 31, 2011 linked to the iShares MSCI Emerging Markets index fund with 9.6%-12.8% cap; via Barclays Capital Inc.; pricing Dec. 28
- 0% Buffered Super Track Notes due Jan. 31, 2011 linked to the iShares MSCI Emerging Markets index fund with 10.2%-13.4% cap; via Barclays Capital Inc.; pricing Dec. 28
- 0% Super Track Notes due Jan. 31, 2011 linked to the iShares MSCI Emerging Markets index fund with 20%-23.5% cap; via Barclays Capital Inc.; pricing Dec. 28
- 0% Super Track Notes due Jan. 31, 2011 linked to the iShares MSCI Emerging Markets index fund with 23.5%-27.2% cap; via Barclays Capital Inc.; pricing Dec. 28
- 8.5% reverse convertible notes due Dec. 30, 2010 linked to

JPMorgan Chase & Co. stock; 75% trigger; via Barclays Capital; pricing Dec. 28

- 9.75% reverse convertible notes due Dec. 30, 2010 linked to JPMorgan Chase & Co. stock; 75% trigger; via Barclays Capital; pricing Dec. 28
- 8.25% reverse convertible notes due June 30, 2010 linked to Martin Marietta Materials, Inc. stock; 80% trigger; via Barclays Capital; pricing Dec. 28
- 10% reverse convertible notes due June 30, 2010 linked to Martin Marietta Materials, Inc. stock; 80% trigger; via Barclays Capital; pricing Dec. 28
- 10.75% reverse convertible notes due Dec. 30, 2010 linked to MetLife, Inc. stock; 70% trigger; via Barclays Capital; pricing Dec. 28
- 12.25% reverse convertible notes due Dec. 30, 2010 linked to MetLife, Inc. stock; 70% trigger; via Barclays Capital; pricing Dec. 28
- 10% reverse convertible notes due June 30, 2010 linked to Morgan Stanley stock; 75% trigger; via Barclays Capital; pricing Dec. 28
- 11.5% reverse convertible notes due June 30, 2010 linked to Morgan Stanley stock; 75% trigger; via Barclays Capital; pricing Dec. 28
- 8% reverse convertible notes due Dec. 30, 2010 linked to Northern Trust Corp. stock; 80% trigger; via Barclays Capital; pricing Dec. 28
- 9.25% reverse convertible notes due Dec. 30, 2010 linked to Northern Trust Corp. stock; 80% trigger; via Barclays Capital; pricing Dec. 28
- 9% reverse convertible notes due June 30, 2010 linked to Old Dominion Freight Line, Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 28
- 10.25% reverse convertible notes due June 30, 2010 linked to Old Dominion Freight Line, Inc. stock; 75% trigger; via Barclays Capital; pricing Dec. 28
- Zero-coupon 100% principal-protected notes due Dec. 31, 2015 linked to the S&P 500 index; via Barclays Capital Inc.; pricing Dec. 28

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- 8.5% to 11.5% annualized yield optimization notes with contingent protection due June 30, 2010 linked to Goldman Sachs Group, Inc.; 80% trigger; via UBS Financial Services Inc. and Barclays Capital Inc.; pricing Dec. 29
- 8.5% to 11.5% annualized yield optimization notes with contingent protection due June 30, 2010 linked to the common stock of Hess Corp.; 75% trigger; via UBS Financial Services Inc. and Barclays Capital Inc.; pricing Dec. 29
- 0% Performance Leveraged Upside Securities due Jan. 28, 2011 linked to the S&P 500 index; via Morgan Stanley Smith Barney LLC; pricing in December
- 0% Super Track Notes due Jan. 31, 2011 based on the S&P 500 index; via Barclays Capital Inc.; pricing Dec. 28
- 9.5% reverse convertible notes due Dec. 30, 2010 linked to Simon Property Group, Inc. stock; 65% trigger; via Barclays Capital; pricing Dec. 28
- 11% reverse convertible notes due Dec. 30, 2010 linked to Simon Property Group, Inc. stock; 65% trigger; via Barclays Capital; pricing Dec. 28
- 8.5% reverse convertible notes due Dec. 30, 2010 linked to T. Rowe Price Group stock; 75% trigger; via Barclays Capital; pricing Dec. 28
- 10% reverse convertible notes due Dec. 30, 2010 linked to T. Rowe Price Group stock; 75% trigger; via Barclays Capital; pricing Dec. 28
- 9.5% reverse convertible notes due Dec. 30, 2010 linked to Tupperware Brands Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 28
- 11% reverse convertible notes due Dec. 30, 2010 linked to Tupperware Brands Corp. stock; 75% trigger; via Barclays Capital; pricing Dec. 28
- 8% reverse convertible notes due Dec. 30, 2010 linked to U.S. Bancorp stock; 75% trigger; via Barclays Capital; pricing Dec. 28
- 9% reverse convertible notes due Dec. 30, 2010 linked to U.S. Bancorp stock; 75% trigger; via Barclays Capital; pricing Dec. 28

CITIGROUP FUNDING, INC.

- 0% Index Leading Stockmarket Return Securities due Jan. 9,

2013 linked to the Dow Jones Industrial Average; via Citigroup Global Markets Inc. and Morgan Stanley Smith Barney LLC; pricing in December

- 0% Performance Leveraged Upside Securities due June 28, 2011 linked to the Dow Jones – UBS Commodity index; via Citigroup Global Markets Inc.; pricing in December
- 8% to 10% Equity LinKed Securities due Jan. 26, 2011 based on the common stock of General Electric Co.; 75% trigger; via Citigroup Global Markets, Inc.; pricing in December
- 0% buffered Performance Leveraged Upside Securities due Jan. 9, 2012 linked to the iShares MSCI EAFE index fund; via Citigroup Global Markets Inc.; pricing in December
- 0% buffered Performance Leveraged Upside Securities due Jan. 9, 2012 linked to the S&P 500 index; via Citigroup Global Markets Inc.; pricing in December
- 0% principal-protected notes due June 24, 2015 linked to the S&P 500 index; via Citigroup Global Markets Inc.; pricing in December
- 0% buffer notes due 2012 linked to the S&P GSCI Natural Gas Excess Return index; 90% trigger; via Citigroup Global Markets Inc.; pricing in December
- Callable leveraged CMS spread principal-protected notes due 2029; via Citigroup Global Markets Inc.
- Non-callable principal-protected notes due 2019 linked to the Constant Maturity Swap rate; via Citigroup Global Markets Inc.
- 2% minimum coupon principal-protected notes due 2015 linked to the Russell 2000 index; Citigroup Global Markets Inc.

CREDIT SUISSE, NASSAU BRANCH

- 0% enhanced participation securities due March 24, 2014 linked to the Credit Suisse Long/Short Equity Liquid index; 80%; via Credit Suisse Securities (USA) LLC; pricing Dec. 18
- 0% buffered return enhanced notes due Jan. 14, 2011 linked to the Hang Seng China Enterprises, Kospi 200, MSCI Taiwan, Hang Seng and MSCI Singapore indexes and their related currencies; via J.P. Morgan Securities Inc. and JPMorgan Chase Bank, NA; pricing Dec. 18
- 0% Buffered Accelerated Return Equity Securities due June 27, 2011 linked to the Russell 2000 index; 90% trigger; via Credit

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Suisse Securities (USA) LLC; pricing Dec. 18

- 0% outperformance notes due March 23, 2010 linked to the S&P 500 Diversified Financial Services Industry index and the S&P 500 Consumer Finance Industry index; via J.P. Morgan Securities Inc. and JPMorgan Chase Bank, NA; pricing Dec. 18

- 0% Buffered Accelerated Return Equity Securities due June 27, 2011 linked to the S&P 500 index; 90% trigger; via Credit Suisse Securities (USA) LLC; pricing Dec. 18

- 8.5% callable yield notes due Nov. 23, 2010 based on the S&P 500 index and Russell 2000 index; 60% trigger; via Credit Suisse Securities (USA) LLC; pricing Dec. 22

- Zero-coupon 90% principal-protected ProNotes due Dec. 28, 2012 linked to the Australian dollar, Brazilian real, Canadian dollar and Norwegian krone; via Credit Suisse Securities (USA) LLC; pricing Dec. 23

- 0% Accelerated Return Equity Securities due Dec. 28, 2012 linked to the iShares MSCI EAFE index fund; via Credit Suisse Securities (USA) LLC; pricing Dec. 23

- 8%-10% callable yield notes due June 29, 2010 linked to the iShares MSCI Emerging Markets index fund, Russell 2000 index and S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing Dec. 23

- 9.5%-12% callable yield notes due Dec. 29, 2010 linked to the iShares MSCI Emerging Markets index fund, Russell 2000 index and S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing Dec. 23

- 7%-9% callable yield notes due Dec. 29, 2010 linked to the Russell 2000 and S&P 500 indexes; via Credit Suisse Securities (USA) LLC; pricing Dec. 23

- 0% Buffered Accelerated Return Equity Securities due Jan. 3, 2012 linked to the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing Dec. 28

- 10%-12% price callable yield notes due Jan. 10, 2011 linked to the Energy Select Sector SPDR fund and SPDR Gold trust; via Credit Suisse Securities (USA) LLC; pricing Jan. 5

- 0% Accelerated Return Equity Securities due Jan. 10, 2012 linked to the iShares MSCI EAFE index fund; via Credit Suisse Securities (USA) LLC; pricing Jan. 5

- 11.5%-14% callable yield notes due Jan. 10, 2011 linked to the iShares MSCI Emerging Markets index fund, Russell 2000 index and S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing Jan. 5

- 8%-10% callable yield notes due July 9, 2010 linked to the Russell 2000 and S&P 500 indexes; via Credit Suisse Securities (USA) LLC; pricing Jan. 5

- 8%-10.5% callable yield notes due Jan. 10, 2011 linked to the Russell 2000 and S&P 500 indexes; via Credit Suisse Securities (USA) LLC; pricing Jan. 5

- 0% Buffered Accelerated Return Equity Securities due July 8, 2011 linked to the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing Jan. 5

CREDIT SUISSE, NEW YORK BRANCH

- 0% two times leveraged bear notes due January 2011 linked to the iShares Barclays 20+ Year Treasury Bond fund; via Credit Suisse Securities (USA) LLC and distributor Morgan Stanley Smith Barney; pricing Dec. 18

DEUTSCHE BANK AG, LONDON BRANCH

- 0% capped Buffered Underlying Securities due Dec. 21, 2012 linked to the Dow Jones-UBS Commodity index; via Deutsche Bank Securities Inc.; pricing Dec. 18

- 0% capped Buffered Underlying Securities due June 21, 2013 linked to the Dow Jones-UBS Commodity index; 90% trigger; via Deutsche Bank Securities Inc.; pricing Dec. 18

- 0% capped Buffered Underlying Securities due Dec. 23, 2011 linked to the iShares MSCI EAFE and iShares MSCI Emerging Markets index funds; via Deutsche Bank Securities Inc.; pricing Dec. 18

- 0% enhanced participation notes due Dec. 23, 2011 linked to the Oil Services Holdrs trust; via Deutsche Bank Securities Inc.; pricing Dec. 18

- 0% enhanced participation notes due Dec. 23, 2011 linked to the PowerShares QQQ Trust, series 1; via Deutsche Bank Securities Inc.; pricing Dec. 18

- 0% capped Buffered Underlying Securities due Dec. 23, 2011 linked to the Russell 2000 and S&P 500 indexes; via Deutsche Bank Securities Inc.; pricing Dec. 18

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- 0% Buffered Accelerated Return Equity Securities due Jan. 24, 2011 linked to the iShares Dow Jones U.S. Real Estate index fund; via Credit Suisse Securities (USA) LLC; pricing Dec. 21

- 0% market contribution securities due Dec. 29, 2014 linked to the Deutsche Bank Liquid Alpha USD 5 Total Return index; via Deutsche Bank Securities Inc. and Deutsche Bank Trust Co. Americas; pricing Dec. 23

- 0% return optimization securities with contingent protection due Dec. 31, 2012 linked to the iShares MSCI EAFE index fund and the iShares MSCI Emerging Markets index fund; via UBS Financial Services Inc. and Deutsche Bank Securities Inc.; pricing Dec. 28

- 0% alpha overlay securities due March 3, 2011 linked the Deutsche Bank Commodity Booster – Dow Jones – UBS 14 TV Index Excess Return and the Deutsche Bank Commodity Harvest – 10 Index USD Total Return; via Deutsche Bank Securities Inc. and Deutsche Bank Trust Co. Americas; pricing Jan. 29

EKSPORTFINANS ASA

- 0% enhanced growth securities with leveraged upside and buffered downside due Dec. 30, 2011 linked to the S&P 500 index; via agent Wells Fargo Securities, LLC; pricing in December

- 13%-14% enhanced yield securities due April 1, 2010 linked to Bank of America Corp. common stock; 75% trigger; via Wells Fargo Securities, LLC

- 9%-10% enhanced yield securities due July 1, 2010 linked to JPMorgan Chase & Co. common stock; 75% trigger; via Wells Fargo Securities, LLC

- 13%-14% enhanced yield securities due July 1, 2010 linked to MetLife, Inc. common stock; 75% trigger; via Wells Fargo Securities, LLC

- 10.5%-11.5% enhanced yield securities due July 1, 2010 linked to Research In Motion Ltd. common stock; 70% trigger; via Wells Fargo Securities, LLC

- 9.5%-10.5% enhanced yield securities due July 1, 2010 linked to Schlumberger Ltd. common stock; 75% trigger; via Wells Fargo Securities, LLC

GOLDMAN SACHS BANK USA

- Five- to 5½-year 0% equity index basket-linked deposit notes

- linked to Dow Jones Industrial Average and the Dow Jones Euro Stoxx 50 index; via Goldman, Sachs & Co. and Incapital LLC; pricing Dec. 22

GOLDMAN SACHS GROUP, INC.

- 0% underlier-linked notes due Jan. 14, 2011 linked to the Dow Jones Euro Stoxx 50, FTSE 100 and Topix indexes; via Goldman, Sachs & Co. and J.P. Morgan Securities Inc.; pricing Dec. 18

- 15-year callable CMS spread notes linked to 30-year and two-year Constant Maturity Swap rates; via Goldman, Sachs & Co.

- 13- and 15-month 0% buffered equity index-linked notes linked to the iShares FTSE/Xinhua China 25 index fund; 85% trigger; via Goldman Sachs & Co.

- 18- to 21-month 0% leveraged buffered notes linked to the iShares MSCI Emerging Markets index fund; via Goldman, Sachs & Co.

- 53- to 62-week 0% buffered equity index-linked notes based on the MSCI EAFE index; 87.5% trigger; via Goldman Sachs & Co.

- Two-year 0% leveraged buffered equity index-linked notes linked to the MSCI EAFE and S&P 500 indexes; 88.5% trigger; via Goldman, Sachs & Co.

- 18- to 21-month 0% leveraged equity index-linked notes linked to the S&P 500 index; via Goldman, Sachs & Co.

- 24- to 27-month 0% absolute return trigger notes linked to the S&P 500 index; via Goldman, Sachs & Co.

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

- 28- to 30-month 0% equity index-linked notes tied to the S&P 500 index; via Goldman, Sachs & Co.

- 29- to 34-month 0% buffered equity index-linked notes based on the S&P 500 index; 83.75% to 86.25% trigger; via Goldman, Sachs & Co.

- 36- to 42-month 0% leveraged equity index-linked notes linked to the S&P 500 index; via Goldman, Sachs & Co.

- Five-year look back notes linked to the S&P 500 index; via Goldman, Sachs & Co.

- 13- to 15-month 0% buffered equity index-linked notes linked

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to equal weights of the S&P 500 and MSCI EAFE indexes; via Goldman Sachs & Co.

HARRIS NA

- Principal-protected contingent annual income range certificates of deposit due Dec. 31, 2014 linked to the stocks of Coca-Cola Co., Wells Fargo & Co., Procter & Gamble Co., American Express Co., Kraft Foods Inc., ConocoPhillips, Johnson & Johnson, Wesco Financial Corp., Moody's Corp., NIKE, Inc., Union Pacific Corp., Washington Post, US Bancorp, Wal-Mart Stores Inc. and Costco Wholesale Corp.; pricing Dec. 28
- Zero-coupon callable principal-protected certificates of deposit due Dec. 31, 2014 linked to the S&P 500 index; via distributor Incapital LLC; pricing Dec. 28
- Contingent payout principal-protected certificates of deposit due Dec. 31, 2014 linked to the S&P 500 index; via distributor Incapital LLC; pricing Dec. 28

HSBC BANK USA, NA

- 0% certificates of deposit with minimum return due Dec. 23, 2015 linked to the Dow Jones Industrial Average; via HSBC Securities (USA) Inc. and distributor Advisors Asset Management, Inc.; pricing Dec. 18
- 0% sector selector certificates of deposit with minimum return due Dec. 24, 2015 linked to the iShares MSCI Emerging Markets index fund, Market Vectors Gold Miners, Energy Select Sector SPDR fund, Financial Select Sector SPDR fund, Healthcare Select Sector SPDR fund and Semiconductor Holdrs Trust; via HSBC Securities (USA) Inc. and distributor Advisors Asset Management, Inc.; pricing Dec. 21
- Annual income opportunity certificates of deposit due Dec. 29, 2015 linked to Alcoa Inc., Apple Inc., Archers Daniel Midland Co., AT&T Inc., Bristol Myers Squibb Co., Carnival Corp., Chesapeake Energy Corp., Coca-Cola Co., CSX Corp., Excelon Corp., Fedex Corp., Freeport-McMoran Copper & Gold Inc., Goldman Sachs Group, Intel Corp., Occidental Petroleum Corp., Southern Co., Starbucks Corp., US Bancorp, Verizon Communications Inc. and Wellpoint Inc.; via HSBC Securities (USA) Inc.; pricing Dec. 23
- Annual income opportunity certificates of deposit due Dec. 29, 2015 linked to Barrick Gold Corp., Archer-Daniels-Midland Co., Cameco Corp., El Paso Corp., Freeport-McMoran Copper & Gold Inc., International Paper Co., Mosaic Co., Schlumberger Ltd., Transocean Ltd. and Weyerhaeuser Co.; via HSBC Securities

(USA) Inc.; pricing Dec. 23

- Annual income market-linked certificates of deposit due Dec. 29, 2015 linked to Carnival Corp., CSX Corp., Starbucks Corp., Fedex Corp., Archers Daniel Midland Co., Apple Inc., Coca-Cola Co., Intel Corp., Chesapeake Energy Corp., Alcoa Inc., Occidental Petroleum Corp., Freeport-McMoran Copper & Gold Inc., Goldman Sachs Group, Inc., AT&T Inc., US Bancorp, Verizon Communications Inc., Bristol Myers Squibb Co., Exelon Corp., Southern Co. and Wellpoint Inc.; via Morgan Stanley Smith Barney; pricing Dec. 23

- 0% absolute return certificates of deposit due Oct. 31, 2011 based on the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Dec. 23

- 0% absolute return certificates of deposit due April 26, 2012 based on the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Dec. 23

- Annual income opportunity series 4 certificates of deposit due Dec. 31, 2012 linked to ABB Ltd., BP plc, Cameco Corp., Cemex SAB de CV, China Mobile Ltd., Corning Inc., Credit Suisse Group, CSX Corp., Petroleo Brasileiro and SAP AG; via HSBC Securities (USA) Inc.; pricing Dec. 28

- Annual income opportunity series 4 certificates of deposit due Dec. 31, 2015 linked to ABB Ltd., BP plc, Cameco Corp., Cemex SAB de CV, China Mobile Ltd., Corning Inc., Credit Suisse Group, CSX Corp., Petroleo Brasileiro and SAP AG; via HSBC Securities (USA) Inc.; pricing Dec. 28

- Annual income opportunity certificates of deposit due Dec. 31, 2012 linked to the stocks of Biogen Idec Inc., eBay Inc., Hess Corp., Lowe's Cos., Inc., Nucor Corp., PepsiCo, Inc., U.S. Bancorp, Viacom Inc. (class B shares), Waste Management, Inc. and Yum! Brands, Inc.; via HSBC Securities (USA) Inc. and distributor Advisors Asset Management, Inc.; pricing Dec. 28

- Annual income opportunity certificates of deposit due Dec. 31, 2015 linked to the stocks of Biogen Idec Inc., eBay Inc., Hess Corp., Lowe's Cos., Inc., Nucor Corp., PepsiCo, Inc., U.S. Bancorp, Viacom Inc. (class B shares), Waste Management, Inc. and Yum! Brands, Inc.; via HSBC Securities (USA) Inc. and distributor Advisors Asset Management, Inc.; pricing Dec. 28

HSBC USA, INC.

- 0% buffered return enhanced notes due Jan. 14, 2011 linked to the S&P 500 index; 90% trigger; via J.P. Morgan Securities Inc.;

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pricing Dec. 18

- 0% accelerated market participation securities due Jan. 28, 2011 linked to the Hang Seng China Enterprises index; via HSBC Securities (USA) Inc.; pricing Dec. 22
- 0% accelerated market participation securities due March 28, 2011 linked to the Hang Seng China Enterprises index; via HSBC Securities (USA) Inc.; pricing Dec. 22
- 0% buffered accelerated market participation securities due March 28, 2011 linked to the Hang Seng China Enterprises index; 90% trigger; via HSBC Securities (USA) Inc.; pricing Dec. 22
- 0% accelerated market participation securities due Jan. 28, 2011 linked to the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Dec. 22
- 0% accelerated market participation securities due March 28, 2011 linked to the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Dec. 22
- 0% buffered accelerated market participation securities due March 28, 2011 linked to the Russell 2000 index; 90% trigger; via HSBC Securities (USA) Inc.; pricing Dec. 22
- 0% buffered accelerated market participation securities due June 28, 2011 linked to the Russell 2000 index; 90% trigger; via HSBC Securities (USA) Inc.; pricing Dec. 22
- 0% accelerated market participation securities due Jan. 28, 2011 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Dec. 22
- 0% accelerated market participation securities due March 28, 2011 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Dec. 22
- 0% bearish accelerated market participation securities due Jan. 28, 2011 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Dec. 22
- 0% bearish accelerated market participation securities due March 28, 2011 linked to the S&P 500 index; 90% trigger; via HSBC Securities (USA) Inc.; pricing Dec. 22

- 0% buffered accelerated market participation securities due March 28, 2011 linked to the S&P 500 index; 90% trigger; via HSBC Securities (USA) Inc.; pricing Dec. 22
- 0% buffered accelerated market participation securities due June 28, 2011 linked to the S&P 500 index; 90% trigger; via HSBC Securities (USA) Inc.; pricing Dec. 22
- 0% performance securities with contingent protection due Dec. 31, 2014 linked to the S&P 500 index; via UBS Financial Services Inc. and HSBC USA Inc.; pricing Dec. 28
- 0% return optimization securities with contingent protection due Dec. 31, 2012 linked to Standard & Poor's Depository Receipts, the iShares MSCI EAFE index fund and the iShares MSCI Emerging Markets index fund; via UBS Financial Services Inc. and HSBC USA Inc.; pricing Dec. 28

JPMORGAN CHASE BANK, NA

- Callable countdown CMS range accrual certificates of deposit due Dec. 24, 2024; via J.P. Morgan Securities Inc. and distributor Incapital LLC; pricing Dec. 21
- 0% equity-linked certificates of deposit due Dec. 29, 2015 linked to the Dow Jones Industrial Average; via J.P. Morgan Securities Inc.; pricing Dec. 22
- 0% certificates of deposit due Dec. 31, 2014 linked to the JPMorgan Optimax Market-Neutral index; via J.P. Morgan Securities Inc. and Incapital LLC; pricing Dec. 22
- Digital basket contingent coupon certificates of deposit due Dec. 29, 2015 linked to the stocks of Apple Inc., Amgen Inc., Bristol-Myers Squibb Co., Dell Inc., DirectTV Group, inc., General Dynamics Corp., Gilead Sciences, Inc., Medtronic, Inc., Monsanto Co. and NIKE, Inc.; via J.P. Morgan Securities Inc.; pricing Dec. 23
- 0% equity-linked knock-out certificates of deposit due Dec. 31, 2013 linked to the Dow Jones Industrial Average; via J.P. Morgan Securities Inc.; pricing Dec. 23
- 0% equity, commodity and fixed-income-linked certificates of deposit due Dec. 29, 2015 linked to the MSCI World index, the Dow Jones – UBS Commodity index and the JPMorgan GBI Bond Index Total Return hedged into dollars; via J.P. Morgan Securities Inc.; pricing Dec. 23
- Contingent coupon certificates of deposit due Dec. 31, 2015

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linked to Amazon.com, Inc., Clorox Co., Deere & Co., FedEx Corp., McDonald's Corp., Newmont Mining Corp., PepsiCo, Inc., Schlumberger NV (Schlumberger Ltd.), Wells Fargo & Co. and Wal-Mart Stores, Inc.; via J.P. Morgan Securities Inc.; pricing Dec. 28

- Contingent coupon certificates of deposit due Dec. 31, 2015 with semiannual coupons linked to the stocks of Amazon.com, Inc., Clorox Co., Deere & Co., FedEx Corp., McDonald's Corp., Newmont Mining Corp., PepsiCo, Inc., Schlumberger NV (Schlumberger Ltd.), Wells Fargo & Co. and Wal-Mart Stores, Inc.; via J.P. Morgan Securities Inc. and distributor Incapital LLC; pricing Dec. 28
- Callable leveraged spread certificates of deposit due Dec. 30, 2024 linked to the 10-year and two-year Constant Maturity Swap rates; via J.P. Morgan Securities Inc.; settlement Dec. 30
- Callable six-month Libor range accrual certificates of deposit due Dec. 30, 2024; via J.P. Morgan Securities Inc.; settlement Dec. 30
- Callable six-month Libor range accrual certificates of deposit due Dec. 30, 2024 with step up; via J.P. Morgan Securities Inc.; settlement Dec. 30

JPMORGAN CHASE & CO.

- 0% market plus notes due June 23, 2010 linked to the price of gold; via J.P. Morgan Securities Inc.; pricing Dec. 18
- 10% reverse convertible notes due June 25, 2010 linked to Goldman Sachs Group, Inc. stock; 80% trigger; via JPMorgan; pricing Dec. 22
- 12% reverse convertible notes due June 25, 2010 linked to Goldman Sachs Group, Inc. stock; 80% trigger; via JPMorgan; pricing Dec. 22
- 0% buffered return enhanced notes due Dec. 30, 2011 linked to the iShares Emerging Markets index fund; 85% trigger; via J.P. Morgan Securities Inc.; pricing Dec. 22
- 0% buffered return enhanced notes due June 30, 2011 linked to the iShares MSCI EAFE index fund; via J.P. Morgan Securities Inc.; pricing Dec. 22
- 0% buffered return enhanced notes due Dec. 30, 2011 linked to the iShares MSCI EAFE index fund; via J.P. Morgan Securities Inc.; pricing Dec. 22
- 0% buffered return enhanced notes due June 30, 2011 linked to

the iShares Russell 2000 index fund; via J.P. Morgan Securities Inc.; pricing Dec. 22

- 0% principal-protected notes due Dec. 31, 2014 based on the JPMorgan Efficiente (USD) index; via J.P. Morgan Securities Inc.; pricing Dec. 22
- 0% principal-protected notes due Dec. 31, 2015 based on the JPMorgan Efficiente (USD) index; via J.P. Morgan Securities Inc.; pricing Dec. 22
- 0% semiannual review notes due June 27, 2011 linked to the Market Vectors Gold Miners exchange-traded fund; via J.P. Morgan Securities Inc.; pricing Dec. 22
- 10% reverse convertible notes due June 25, 2010 linked to Noble Corp. stock; 75% trigger; via JPMorgan; pricing Dec. 22
- 12% reverse convertible notes due June 25, 2010 linked to Noble Corp. stock; 75% trigger; via JPMorgan; pricing Dec. 22
- 0% buffered return enhanced notes due June 30, 2011 linked to the Russell 2000 index; via J.P. Morgan Securities Inc.; pricing Dec. 22
- 0% buffered return enhanced notes due Dec. 30, 2011 linked to the Russell 2000 index; via J.P. Morgan Securities Inc.; pricing Dec. 22
- 0% buffered return enhanced notes due June 30, 2011 linked to the S&P 500 index; via J.P. Morgan Securities Inc.; pricing Dec. 22
- 0% buffered return enhanced notes due Dec. 30, 2011 linked to the S&P 500 index; via J.P. Morgan Securities Inc.; pricing Dec. 22
- 0% buffered return enhanced notes due June 30, 2011 based on the S&P MidCap 400 index; 85% trigger; via J.P. Morgan Securities Inc.; pricing Dec. 22
- 0% principal-protected notes due Dec. 31, 2014 based on the S&P 500 Risk Control 10% Excess Return index; via J.P. Morgan Securities Inc.; pricing Dec. 22
- 15% reverse convertible notes due April 1, 2010 linked to AK Steel Holding Corp. stock; 80% trigger; via JPMorgan; pricing Dec. 28
- 12.75% reverse convertible notes due July 1, 2010 linked to Allegheny Technologies Inc. stock; 70% trigger; via JPMorgan; pricing Dec. 28

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- 15.75% reverse convertible notes due April 1, 2010 linked to AMR Corp. stock; 75% trigger; via JPMorgan; pricing Dec. 28
- 10% reverse convertible notes due Dec. 31, 2010 linked to Apple Inc. stock; 80% trigger; via JPMorgan; pricing Dec. 28
- 11.5% reverse convertible notes due Dec. 31, 2010 linked to Bank of America Corp. stock; 70% trigger; via JPMorgan; pricing Dec. 28
- 10.5% reverse convertible notes due Dec. 31, 2010 linked to Caterpillar Inc. stock; 75% trigger; via JPMorgan; pricing Dec. 28
- 15.25% reverse convertible notes due July 1, 2010 linked to Joy Global Inc. stock; ; 70% trigger; via JPMorgan; pricing Dec. 28
- 0% barrier optimization securities with partial protection due June 30, 2011 linked to the S&P 500 index; 85% trigger; via UBS Financial Services Inc. and J.P. Morgan Securities Inc.; pricing Dec. 28
- 11% reverse convertible notes due July 1, 2010 linked to Wells Fargo & Co. stock; ; 75% trigger; via JPMorgan; pricing Dec. 28
- 10.75% reverse convertible notes due April 1, 2010 linked to Wynn Resorts, Ltd. stock; 75% trigger; via JPMorgan; pricing Dec. 28
- 0% buffered return enhanced notes due July 6, 2011 based on the S&P 500 index; 90% trigger; via J.P. Morgan Securities Inc.; pricing Dec. 31
- 0% Performance Leveraged Upside Securities due June 30, 2011 based on the iShares MSCI Emerging Markets index fund; 90% trigger; via J.P. Morgan Securities Inc.; pricing in December
- 0% Bear Market Performance Leveraged Upside Securities due Jan. 31, 2011 linked inversely to the S&P 500 index; via J.P. Morgan Securities Inc.; pricing in December

MORGAN STANLEY

- 0% buffered currency-linked securities due Dec. 28, 2011 linked to the performance of the dollar relative to the Japanese yen; via JPMorgan Chase Bank, NA and J.P. Morgan Securities Inc.; pricing Dec. 18
- Zero-coupon 95% principal-protected currency-linked notes due June 29, 2012 linked to the Australian dollar, Brazilian real, Russian ruble and South African rand; via Morgan Stanley & Co.

Inc. and distributor Morgan Stanley Smith Barney; pricing Dec. 23

- Zero-coupon principal-protected currency-linked notes due Sept. 30, 2013 linked to the Australian dollar, British pound, Canadian dollar, euro, Japanese yen, Swiss franc, Brazilian real, Chinese renminbi and Indian rupee; via Morgan Stanley & Co. Inc. and distributor Morgan Stanley Smith Barney; pricing Dec. 23
- 8% to 11% Equity Linked Securities June 29, 2010 linked to JPMorgan Chase & Co.; 75% trigger; via Morgan Stanley & Co. Inc.; pricing Dec. 23
- Senior floating-rate notes due Dec. 24, 2019 linked to 10-year Constant Maturity Swap rate; via Morgan Stanley & Co. Inc.; pricing in December
- Leveraged callable CMS curve-linked notes due Dec. 22, 2024; via Morgan Stanley & Co. Inc.; pricing in December
- 100% principal-protected CMS curve and S&P 500 index-linked range accrual notes due Dec. 21, 2029; via Morgan Stanley & Co. Inc.; pricing in December

ROYAL BANK OF CANADA

- Redeemable range accrual notes due Dec. 23, 2024 linked to Libor; via RBC Capital Markets Corp.; pricing Dec. 21
- 0% buffered bullish enhanced return notes due Dec. 28, 2011 linked to the iShares Russell Microcap index fund; 85% trigger; via RBC Capital Markets Corp.; pricing Dec. 22
- 0% buffered bullish enhanced return notes due Dec. 28, 2011 linked to the S&P 500 index; via RBC Capital Markets Corp.; pricing Dec. 22
- 10% reverse convertible notes due June 30, 2010 linked to Aflac, Inc. stock; 80% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 21% reverse convertible notes due March 31, 2010 linked to Alcatel-Lucent stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 13% reverse convertible notes due March 31, 2010 linked to Alcoa Inc. stock; 80% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 11.5% reverse convertible notes due March 31, 2010 linked to Allegheny Technologies, Inc. stock; 75% trigger; via RBC Capital

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Markets Corp.; pricing Dec. 23

- 0% direct investment notes due Jan. 31, 2011 linked to the stocks of Allete, Inc., American Water Works Co., Inc., American States Water Co., Crane Co., California Water Services Group, DTE Energy Co., the Empire District Electric Co., Alliant Energy Corp., PNM Resources Inc., Sabesp, Veolia Environment and Aqua America Inc.; via RBC Capital Markets Corp.; pricing Dec. 23
- 10% reverse convertible notes due June 30, 2010 linked to American Express Co. stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 14.5% reverse convertible notes due March 31, 2010 linked to Arch Coal, Inc. stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 25% reverse convertible notes due March 31, 2010 linked to ATP Oil & Gas Corp. stock; 65% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 13.5% reverse convertible notes due June 30, 2010 linked to Bank of America Corp. stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 12.75% reverse convertible notes due March 31, 2010 linked to Chesapeake Energy Corp. stock; 80% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 15.25% reverse convertible notes due March 31, 2010 linked to Citigroup Inc. stock; 80% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 22.5% reverse convertible notes due March 31, 2010 linked to Continental Airlines Inc. stock; 70% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 24.5% reverse convertible notes due March 31, 2010 linked to DryShips Inc. stock; 70% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 24% reverse convertible notes due March 31, 2010 linked to Elan Corp. plc stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 18% reverse convertible notes due March 31, 2010 linked to First Solar, Inc. stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 14% reverse convertible notes due March 31, 2010 linked to Ford Motor Co. stock; 80% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 13% reverse convertible notes due March 31, 2010 linked to Freeport-McMoRan Copper & Gold Inc. stock; 80% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 15.75% reverse convertible notes due June 30, 2010 linked to Frontier Oil Corp. stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 22.25% reverse convertible notes due March 31, 2010 linked to Fuel Systems Solutions Inc. stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 17% reverse convertible notes due March 31, 2010 linked to Genworth Financial Inc. stock; 65% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 22.5% reverse convertible notes due March 31, 2010 linked to Genworth Financial Inc. stock; 70% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 13.75% reverse convertible notes due March 31, 2010 linked to Green Mountain Coffee Roasters, Inc. stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 20% reverse convertible notes due March 31, 2010 linked to Hartford Financial Services Group, Inc. stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 18.5% reverse convertible notes due March 31, 2010 linked to KeyCorp stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 28% reverse convertible notes due March 31, 2010 linked to Las Vegas Sands Corp. stock; 70% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 18% reverse convertible notes due March 31, 2010 linked to Lincoln National Corp. stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 12% reverse convertible notes due March 31, 2010 linked to Market Vectors Gold Miners ETF stock; 80% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 14.5% reverse convertible notes due March 31, 2010 linked to Mosaic Co. stock; 80% trigger; via RBC Capital Markets Corp.; pricing Dec. 23

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- 28% reverse convertible notes due March 31, 2010 linked to Northern Oil and Gas, Inc. stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 10% reverse convertible notes due June 30, 2010 linked to NYSE Euronext stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 27% reverse convertible notes due March 31, 2010 linked to Palm, Inc. stock; 65% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 13.25% reverse convertible notes due June 30, 2010 linked to Peabody Energy Corp. stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 9.75% reverse convertible notes due June 30, 2010 linked to Petroleo Brasileiro S.A. stock; 80% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 12.75% reverse convertible notes due June 30, 2010 linked to Research In Motion Ltd. stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 0% buffered bullish digital notes due June 30, 2011 linked to the Russell 2000 index; 85% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 0% buffered bullish enhanced return notes due Dec. 31, 2013 based on S&P GSCI Gold Excess Return index, S&P GSCI Silver Excess Return index, S&P GSCI Copper Excess Return index and S&P GSCI Sugar Excess Return index; 80% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- Zero-coupon principal-protected notes due June 30, 2015 linked to the SGI Smart Market Neutral Commodity Index (USD - Excess Return); via RBC Capital Markets Corp.; pricing Dec. 23
- 22.25% reverse convertible notes due March 31, 2010 linked to Sprint Nextel Corp. stock; 70% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 14.75% reverse convertible notes due June 30, 2010 linked to Starwood Hotels & Resorts Worldwide, Inc. stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 10% reverse convertible notes due March 31, 2010 linked to UnitedHealth Group Inc. stock; 80% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 17.15% reverse convertible notes due March 31, 2010 linked to United States Steel Corp. stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 11% reverse convertible notes due June 30, 2010 linked to Vale SA stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 15.15% reverse convertible notes due June 30, 2010 linked to Wells Fargo & Co. stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 13% reverse convertible notes due March 31, 2010 linked to Yamana Gold Inc. stock; 75% trigger; via RBC Capital Markets Corp.; pricing Dec. 23
- 0% step performance securities due Dec. 30, 2011 linked to the iShares MSCI EAFE index fund; via UBS Financial Services Inc. and RBC Capital Markets Corp.; pricing Dec. 28
- 0% direct investment notes due Feb. 8, 2011 linked to the EquityCompass Equity Risk Management Strategy; via RBC Capital Markets Corp.; pricing Jan. 6
- 14-month 0% Accelerated Return Notes linked to the S&P 500 index; via Merrill Lynch, Pierce, Fenner and Smith Inc. and First Republic Securities Co., LLC; pricing in December
- Redeemable range accrual notes due Dec. 23, 2019 linked to Libor; via RBC Capital Markets Corp.
- Redeemable range accrual notes due Dec. 16, 2024 linked to Libor; via RBC Capital Markets Corp.

SG STRUCTURED PRODUCTS, INC.

- Leveraged callable CMS spread notes due Dec. 31, 2029; via SG Americas Securities, LLC and distributor Advisors Asset Management, Inc.; settlement Dec. 31
- 0% bearish principal-protected index notes series 2009-4 due Dec. 31, 2014 linked to the SGI Bond 10Y USD index; via SG Americas Securities, LLC and distributor Advisors Asset Management, Inc.; to be marketed through Dec. 28, settlement Dec. 31

UBS AG

- 0% floating-rate notes due Dec. 30, 2019 based on the dollar 10-year Constant Maturity Swap rate; via UBS Investment Bank; pricing Dec. 22

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- 0% performance securities due Dec. 31, 2012 linked to the UBS V10 Currency Index with Volatility Cap; via UBS Financial Services Inc. and UBS Investment Bank; pricing Dec. 23
- 11.5% reverse convertible notes due June 30, 2010 linked to the common stock of Alcoa Inc.; 75% trigger; via UBS Securities LLC and UBS Investment Bank; pricing Dec. 28
- 12.25% reverse convertible notes due March 31, 2010 linked to the common stock of Arch Coal, Inc.; 80% trigger; via UBS Securities LLC and UBS Investment Bank; pricing Dec. 28
- 11% reverse convertible notes due March 31, 2010 linked to the common stock of Dow Chemical Co.; 80% trigger; via UBS Securities LLC and UBS Investment Bank; pricing Dec. 28
- 18% reverse convertible notes due March 31, 2010 linked to the common stock of DryShips Inc.; 70% trigger; via UBS Securities LLC and UBS Investment Bank; pricing Dec. 28
- 15% reverse convertible notes due June 30, 2010 linked to the common stock of First Solar, Inc.; 70% trigger; via UBS Securities LLC and UBS Investment Bank; pricing Dec. 28
- 11.5% reverse convertible notes due June 30, 2010 linked to the common stock of Freeport-McMoRan Copper & Gold Inc.; 75% trigger; via UBS Securities LLC and UBS Investment Bank; pricing Dec. 28
- 21% reverse convertible notes due March 31, 2010 linked to the common stock of Las Vegas Sands Corp.; 70% trigger; via UBS Securities LLC and UBS Investment Bank; pricing Dec. 28
- 0% autocallable optimization securities with contingent protection due June 30, 2011 linked to the Market Vectors Gold Miners exchange-traded fund; via UBS Financial Services Inc. and UBS Investment Bank; pricing Dec. 28
- 0% return optimization securities with partial protection due June 30, 2011 based on the S&P 500 index; 90% trigger; via UBS Financial Services Inc. and UBS Investment Bank; pricing Dec. 28
- 13.5% reverse convertible notes due June 30, 2010 linked to the common stock of United States Steel Corp.; 75% trigger; via UBS Securities LLC and UBS Investment Bank; pricing Dec. 28
- 7.5% to 9.5% annualized yield optimization notes with contingent protection due Dec. 30, 2011 linked to the common stock of

Applied Materials Inc.; 80% trigger; via UBS Financial Services Inc. and UBS Investment Bank; pricing Dec. 29

- 8.5% to 10.5% annualized yield optimization notes with contingent protection due Dec. 30, 2011 linked to the common stock of CBS Corp.; 60% trigger; via UBS Financial Services Inc. and UBS Investment Bank; pricing Dec. 29

UNION BANK, NA

- Zero-coupon principal-protected capped return market-linked certificates of deposit due June 23, 2015 linked to the S&P 500 index; via UnionBanc Investment Services, LLC and distributor Incapital LLC; pricing Dec. 18
- Zero-coupon principal-protected quarterly capped return market-linked certificates of deposit due Dec. 23, 2013 linked to the S&P 500 index; via UnionBanc Investment Services, LLC and distributor Incapital LLC; pricing Dec. 18
- Zero-coupon principal-protected quarterly capped return market-linked certificates of deposit due June 24, 2013 linked to the Dow Jones – UBS Commodity index; via UnionBanc Investment Services, LLC and distributor Incapital LLC; pricing Dec. 21

WELLS FARGO BANK, NA

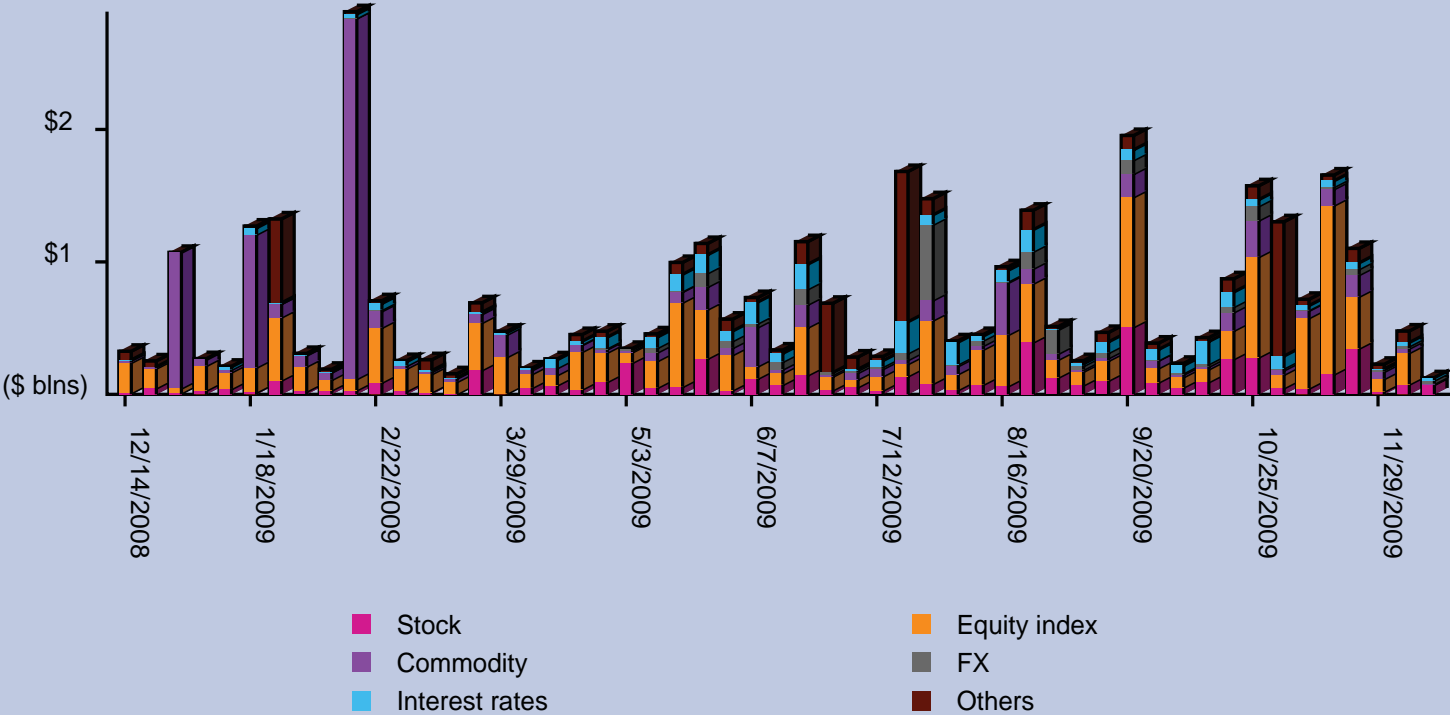
- Certificates of deposit due Dec. 26, 2013 based on Brazilian Real, Russian Ruble, Indian Rupee and Chinese Renminbi; via Incapital LLC; pricing Dec. 18
- Certificates of deposit due Dec. 28, 2015 linked to the Dow Jones – UBS Commodity index; via Incapital LLC; pricing Dec. 18
- Certificates of deposit due Dec. 28, 2015 linked to the price of gold; via Incapital LLC; pricing Dec. 18
- 0% certificates of deposit due Dec. 29, 2015 linked to the Dow Jones Euro Stoxx 50 index; via Morgan Stanley & Co. Inc. and distributors Advisors Asset Management, Inc. and Morgan Stanley Smith Barney; pricing Dec. 21
- Contingent annual interest market-linked certificates of deposit due Dec. 29, 2015 linked to West Texas Intermediate crude oil, natural gas, corn, soybeans, zinc, gold, silver, platinum, the S&P GSCI Wheat Index Excess Return and the S&P GSCI Livestock Index Excess Return; via Morgan Stanley & Co. Inc.; pricing Dec. 21

Recent Structured Products Deals

Priced	Issuer	Issue	Manager	Amount (\$mln)	Coupon	Maturity	Fees
12/16/2009	Barclays Bank plc	reverse convertibles (Apple Inc.)	Barclays	\$10	8.250%	10/29/2010	2.50%
12/16/2009	Barclays Bank plc	reverse convertibles (Baker Hughes Inc.)	Barclays	\$10	10.250%	11/26/2010	2.50%
12/16/2009	Credit Suisse, Nassau Branch	Accelerated Return Equity Securities (index basket)	Credit Suisse	\$2.5	0.000%	12/24/2010	0.75%
12/15/2009	ABN Amro Bank NV	Knock-In Reverse Exchangeables (AMR Corp.)	RBS	\$2.614	18.500%	6/18/2010	6.25%
12/15/2009	ABN Amro Bank NV	Knock-In Reverse Exchangeables (DryShips Inc.)	RBS	\$0.338	12.000%	3/18/2010	2.75%
12/15/2009	ABN Amro Bank NV	Knock-In Reverse Exchangeables (Las Vegas Sands Corp.)	RBS	\$0.971	19.650%	3/18/2010	2.75%
12/15/2009	Barclays Bank plc	100% principal-protected notes (currency basket)	Barclays	\$12.526	0.000%	2/25/2013	1.75%
12/15/2009	Barclays Bank plc	yield optimization notes with contingent protection (ArcelorMittal)	UBS	\$0.974	10.400%	3/19/2010	0.60%
12/15/2009	Barclays Bank plc	yield optimization notes with contingent protection (Kinross Gold Corp.)	UBS	\$3.377	15.000%	3/19/2010	0.60%
12/15/2009	Deutsche Bank AG, London Branch	yield optimization notes with contingent protection (Prudential Financial Inc.)	UBS	\$7.828	10.100%	12/21/2011	2.75%
12/15/2009	Deutsche Bank AG, London Branch	yield optimization notes with contingent protection (Weatherford International Ltd.)	UBS	\$2.11	9.850%	12/21/2011	2.75%
12/15/2009	Royal Bank of Canada	reverse convertibles (Mosaic Co.)	RBC	\$0.5	12.100%	6/18/2010	2%
12/15/2009	AB Svensk Exportkredit	floating-rate notes (Dow Jones - UBS Commodity Index Total Return)	Merrill Lynch	\$4.2	0.000%	1/24/2011	0.00%
12/15/2009	UBS AG	yield optimization notes with contingent protection (Apple Inc.)	UBS	\$11.951	12.280%	6/21/2010	1.00%
12/15/2009	UBS AG	yield optimization notes with contingent protection (State Street Corp.)	UBS	\$2.539	12.130%	6/21/2010	1.00%
12/14/2009	ABN Amro Bank NV	Knock-In Reverse Exchangeables (Apple Inc.)	RBS	\$0.3	11.700%	6/17/2010	2%
12/14/2009	Barclays Bank plc	reverse convertibles (Barrick Gold Corp.)	Barclays	\$10	10.000%	5/26/2010	1.63%
12/14/2009	Barclays Bank plc	reverse convertibles (Freeport-McMoRan Copper & Gold Inc.)	Barclays	\$10	12.250%	11/26/2010	2.50%
12/14/2009	Credit Suisse, Nassau branch	Accelerated Return Equity Securities (Credit Suisse FX Factor U.S. Dollar Excess Return)	Credit Suisse	\$12.966	0.000%	5/19/2014	0.10%
12/14/2009	Morgan Stanley	range accrual notes (Six-month Libor and S&P 500 index)	Morgan Stanley	\$20	Formula	12/18/2024	3.50%
12/11/2009	Barclays Bank plc	buffered return enhanced notes (currencies)	JPMorgan	\$5.46	0.000%	12/16/2011	1.50%
12/11/2009	Barclays Bank plc	buffered return enhanced notes (Dow Jones - UBS Commodity Index 3 Month Forward)	JPMorgan	\$14.585	0.000%	12/19/2011	1.50%
12/11/2009	Credit Suisse, Nassau Branch	buffered return enhanced notes (index basket)	JPMorgan	\$17.366	0.000%	1/12/2011	1.00%
12/11/2009	Credit Suisse, Nassau Branch	reverse convertible securities (Pulte Home, Inc.)	Credit Suisse	\$1	10.100%	12/17/2012	2.75%
12/11/2009	Deutsche Bank AG, London Branch	buffered absolute return barrier securities (iShares MSCI EAFE)	Deutsche Bank	\$1.025	0.000%	6/16/2011	0.75%
12/11/2009	JPMorgan Chase & Co.	buffered return enhanced notes (S&P 500)	JPMorgan	\$3.373	0.000%	2/16/2011	0.10%
12/11/2009	KfW	floating-rate callable notes (6-month Libor)	Morgan Stanley	\$8	Formula	12/28/2024	0.00%
12/11/2009	Morgan Stanley	buffered return enhanced notes (S&P 500)	JPMorgan	\$19.056	0.000%	1/12/2011	1.00%
12/11/2009	Morgan Stanley	knock-out notes (S&P 500)	JPMorgan	\$5.887	0.000%	6/16/2011	1.25%
12/11/2009	Royal Bank of Canada	buffered bullish enhanced return notes (S&P 500)	RBC	\$3.564	0.000%	1/19/2011	0.10%

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