

Friday December 11, 2009

Structured Products

Current year	Previous year
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ALL U.S. STRUCTURED PRODUCTS

Year to Date:

\$35.801 billion in 4056 deals	\$58.630 billion in 6270 deals
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Quarter to Date:

\$8.617 billion in 995 deals	\$4.912 billion in 542 deals
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Month to Date:

\$0.510 billion in 44 deals	\$0.367 billion in 52 deals
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Week to Date:

\$0.338 billion in 18 deals

BREAKDOWN OF YEAR TO DATE DEALS

ALL U.S. STOCK AND EQUITY INDEX DEALS

\$18.117 billion in 2946 deals	\$35.686 billion in 4853 deals
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SINGLE STOCK U.S. STRUCTURED PRODUCTS

\$5.005 billion in 1882 deals	\$12.089 billion in 3388 deals
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STOCK INDEX U.S. STRUCTURED PRODUCTS

\$12.870 billion in 1035 deals	\$23.134 billion in 1372 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

\$1.931 billion in 141 deals	\$4.740 billion in 281 deals
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COMMODITY U.S. STRUCTURED PRODUCTS

\$7.590 billion in 392 deals	\$10.955 billion in 437 deals
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INTEREST RATE STRUCTURED PRODUCTS

\$2.924 billion in 208 deals	\$4.957 billion in 298 deals
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Prospect News

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Goldman Sachs's \$10.97 million notes tied to food stocks act as alternative to a missing index

By Emma Trincal

New York, Dec. 10 – **Goldman Sachs Group, Inc.**'s \$10.97 million of 0% buffered notes due Dec. 21, 2011 linked to a basket of 29 stocks is an example of a structured product designed to give investors exposure to a particular industry when no index captures that sector.

The underlying equities in Goldman's basket reflect three sub-category of the food industry: fertilizers; foods; and fruit and grain processing, according to a 424B2 filing with the Securities and Exchange Commission. All stocks are constituents of the Russell 1000 Index

A basket of 29 stocks is "unusual," said Suzi Hampson, structured products analyst at Future Value Consultants, adding that it represents a hybrid type of underlying.

"It's much broader than your average basket" and yet, "it is not as broad and as diversified as an index," said Hampson.

No such index

Experts said that there is no equivalent

index for what investors are getting exposure to through the notes.

"You can find sector indexes for materials, technology, healthcare, but as far as food, I am not aware of any widely used index that specifically covers this sector," said Bill Thatcher, senior consultant at Hammond Associates in St. Louis, and an expert in equity indexing.

"They're probably trying to get very specific on this sector by selecting large-cap and mid-cap domestic stocks in the food industry. It's a way to express a view on a sector that is not covered by an index," he said.

"If you're trying to create a structure referencing a sector or a group of stocks where an available index does not exist, then that's how you can do it. You could just select a small basket of stocks but by broadening your underlying, you reduce the volatility of the structure," said Hampson.

However she noted: "Using an index, if one existed, would probably be cheaper."

The structure offers some downside

Continued on page 2

Barclays suspends further sales, issuances of iPath MSCI India ETNs

By Angela McDaniels

Tacoma, Wash., Dec. 10 – **Barclays Bank plc** has suspended any further sales from inventory and any further issuances of its iPath MSCI India exchange-traded notes, according to a news release from the bank.

The suspension will remain in place until further notice.

The put option granted to holders and Barclays' lending activities from inventory

with respect to the notes are not affected by the suspension.

The notes trade on the NYSE Arca under the symbol "INP." The bank warned that the suspension may cause fluctuations in the trading value of the notes.

Barclays similarly suspended sales of the iPath Dow Jones – UBS Platinum Subindex Total Return ETNs in October and the iPath Dow Jones – UBS Natural Gas Subindex Total Return ETNs in August.

ABN Amro to price 11.7% reverse convertibles linked to Apple

New York, Dec. 10 – **ABN Amro Bank NV** plans to price 11.7% Knock-In Reverse Exchangeable notes due June 17, 2010 linked to **Apple Inc.** shares, according to an FWP filing with the Securities and

Exchange Commission. The payout at maturity will be par in cash unless Apple shares fall below 75% of the initial price during the life of the notes and finish below the initial price, in which case

the payout will be a number of Apple shares equal to \$1,000 divided by the initial price. The notes are expected to price on Dec. 14 and settle on Dec. 17. RBS Securities Inc. is the agent.

Goldman Sachs's \$10.97 million notes tied to food stocks act as alternative to a missing index

Continued from page 1

protection combined with a limitation on the upside.

If the basket return is positive, the payout at maturity will be par plus the return, capped at 30%. Investors will receive par for losses up to 10% and will share in losses at a rate of 1.1111% per 1% drop beyond 10%.

1% versus 1.1111%

Pointing to the asymmetry between 1% per drop in the index and its ensuing 1.1111% of loss of capital beyond the barrier, Hampson noted that such feature is “not unusual” adding that it’s “often seen” with accelerated growth or geared products.

“The asymmetry does not kick in until you breach the barrier. So it’s from the strike price of 90 that you start to lose more than what the index finishes,” Hampson said.

She also noted that the feature serves a purpose and may benefit investors too.

“This is a cheaper downside for the issuer, which helps pay for the relatively attractive upside and the high cap of 30%. Between 1.1111% and 1%, it’s not that much difference but it will generate more funds,” she said.

Not just a view

Kirk Chisholm, principal and wealth manager at NUA Advisors said that “the structure comes down to your opinion on this sector.” However, he noted that the notes reflect also a certain view on the market.

“You’re not just investing in that sector, you’re investing with the expectation that your basket is not going to go up more than 30% and that if it goes down, it’s not going to be more than 10%. So it’s not just playing the sector. It’s buying into it with a set of expectations and a demand for downside protection,” he said.

Food for bulls

The structuring of a note around the theme of food stocks makes sense for some commodity experts.

“Even though I don’t trade in the stocks directly, I believe food is going to go up in price,” said Matt Bradbard, president of MB Wealth in Fort Lauderdale, Fla.

“Whether you’re talking about coffee, corn, sugar, soy, those commodity prices will increase within a couple of years. Now of course, each stock price depends on the management of each individual company,

but if you have a strong correlation with the food sector, I think you have a bullish trend.”

Bradbard said that commodity prices – including food – do well when the dollar declines in price, a trend he predicts will resume early next year after a “temporary rally” seen over the past few weeks.

Bradboard said he is also bullish on food given the fundamentals of this sector. “There are more mouths to feed,” he said.

The basket includes equal weights of Archer Daniels Midland Co., Bunge Ltd., Campbell Soup Co., CF Industries Holdings, Inc., ConAgra Foods, Inc., Corn Products International Inc., Dean Foods Co., Del Monte Foods Co., Flowers Foods, Inc., General Mills Inc., Herbal Life Ltd., Hershey Co., HJ Heinz Co., Hormel Foods Corp., Intrepid Potash, Inc., J.M. Smucker Co., Kellogg Co., Kraft Foods Inc., McCormick & Co. Inc., Monsanto Co., Mosaic Co., NBTY, Inc., Ralcorp Holdings Inc., Sara Lee Corp., Scotts Miracle-Gro Co., Smithfield Foods Inc., Sysco Corp., Terra Industries Inc. and Tyson Foods Inc.

Goldman, Sachs & Co. is the underwriter. Fees are 0.175%.

The notes are expected to settle on December 21.

Morgan Stanley to price floaters linked to Dow Jones - UBS Commodity for Svensk

By Jennifer Chiou

New York, Dec. 10 – **AB Svensk**

Exportkredit plans to price floating-rate notes due Jan. 20, 2011 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.

S&P launches new index that weighs companies' carbon emission levels

By Devika Patel

Knoxville, Tenn., Dec. 10 – **Standard & Poor's** said it has created the S&P/IFCI Carbon Efficient Index, which measures the performance of investable emerging market companies whose weighting in the index is based in part on their level of carbon emissions.

The index is also designed to closely track the parent S&P/IFCI LargeMidCap Index, S&P's emerging markets benchmark.

The new index provides investors with 24% less exposure to carbon emissions when compared with the parent index, the S&P/IFCI LargeMidCap Index. At launch, the index covers 21 emerging markets, including Brazil, Russia, India and China, and more than 800 companies.

S&P and International Finance Corp.,

a member of the World Bank Group, launched the new index at the U.N. Climate Change conference in Copenhagen on Dec. 10.

The S&P/IFCI Carbon Efficient Index retains all the same constituents as the parent index, but with index weights adjusted by comparing companies within the same global sectors, using the carbon footprint as calculated by Trucost plc, the environmental data organization. This is defined as the company's annual greenhouse gas emissions assessment, expressed as tons of carbon dioxide equivalent, divided by annual revenues.

The index is part of S&P's expanding family of carbon efficient and other green indexes and follows the launch of the S&P U.S. Carbon Efficient Index and thematic

indices covering the global clean energy, water, alternative and nuclear energy sectors.

"Emerging markets are critical to tackling climate change and currently represent more than 11% of the global equity market, as well as a rapidly growing share of carbon emissions," David Blitzer, the head of Standard & Poor's Index Committee, said in a press release.

"Institutional investors and plan sponsors increasingly want to factor carbon efficiency into their investment decisions, and S&P's carbon efficient indices - a U.S. index was launched earlier this year - provide powerful tools to enable them to reduce their carbon exposure without abandoning their investment strategy or experiencing below-market returns."

S&P to pull ratings on debt linked to stocks or commodities

By Susanna Moon

Chicago, Dec. 10 – **Standard &**

Poor's said it will begin withdrawing ratings for market-linked notes on March 31.

Market-linked notes are obligations with variable principal payments linked to commodity prices, equity prices or indexes based on either commodity or equity prices, according to an agency release.

The agency said it is reviewing its

practice of rating the notes "to terms" due to the increasing complexity and growing volume of the notes issued as general obligations of financial institutions.

"The severe turbulence in global debt markets since the summer of 2007 draws even greater attention to demands for clarity in disclosure, including for credit ratings," the agency noted in a release.

The agency said it historically rated

equity- or commodity-linked notes based on the likelihood that principal would be paid according to the terms of the instrument even though those payments were variable based on the performance of the linked equities or commodities.

Thus the obligations' ratings reflected the agency's opinion of the creditworthiness of the issuer, but not the potential market risk present in the terms of many of these instruments, S&P said.

Structured Products News

New Issue:

Bank of America prices \$10.42 million principal-protected floaters linked to 10-year CMS rate

By Angela McDaniels

Tacoma, Wash., Dec. 10 – **Bank of America Corp.** priced \$10.42 million of 100% principal-protected capped floating-rate notes with minimum coupon due Dec. 16, 2019 linked to the 10-year Constant Maturity Swap rate, according to a 424B2 filing with the Securities and Exchange Commission.

Interest is payable quarterly and is equal to the 10-year CMS rate, subject to a floor of 2.4% per year and a cap of 10% per year in each interest period.

The payout at maturity will be par.

Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC are the underwriters.

Issuer:	Bank of America Corp.	Price:	Par
Issue:	100% principal-protected capped floating-rate notes with minimum coupon	Payout at maturity:	Par
Amount:	\$10,421,000	Pricing date:	Dec. 8
Maturity:	Dec. 16, 2019	Settlement date:	Dec. 16
Coupon:	Equal to the 10-year CMS rate, with floor of 2.4% per year and cap of 10% per year; payable quarterly	Underwriters:	Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC
		Fees:	1.75%

New Issue:

Credit Suisse prices \$3.75 million Ares linked to lesser-performing of Nikkei 225, Topix

By Angela McDaniels

Tacoma, Wash., Dec. 10 – **Credit Suisse, Nassau Branch** priced \$3.75 million of 0% Accelerated Return Equity Securities due Jan. 13, 2011 linked to the lesser-performing of the Nikkei 225 index

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

If the return of the lesser-performing index is positive, the payout at maturity will be par plus triple the gain, subject

to a maximum return of 22%. If the return of the lesser-performing index is negative, investors will be exposed to the loss.

Deutsche Bank Trust Co. Americas is the agent.

Issuer:	Credit Suisse, Nassau Branch		to maximum return of 22%; if lesser-performing index's return is negative, par minus the decline
Issue:	Accelerated Return Equity Securities		
Underlying indexes:	Nikkei 225 and Topix	Initial index levels:	10,140.47 for Nikkei 225 and 896.70 for Topix
Amount:	\$3.75 million	Pricing date:	Dec. 8
Maturity:	Jan. 13, 2011	Settlement date:	Dec. 11
Coupon:	0%	Agent:	Deutsche Bank Trust Co. Americas
Price:	Par	Fees:	1%
Payout at maturity:	If lesser-performing index's return is positive, par plus triple the gain, up		

Structured Products News

New Issue:

Goldman Sachs prices \$30.3 million 0% notes linked to MSCI EAFE for Svensk

By Jennifer Chiou

New York, Dec. 10 – **AB Svensk Exportkredit** priced \$30.3 million of 0% equity index-linked notes due Dec. 16, 2011 linked to the MSCI EAFE index

via Goldman, Sachs & Co., according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par plus any index gain, subject to a maximum

return of 37%. Investors will receive par if the index declines by 10% or less; 90% if the index declines by 10% to 30%; and will lose 1.2857% for every 1% that it declines beyond 30%.

Issuer:	AB Svensk Exportkredit		declines by 10% or less; 90% if the index declines by 10% to 30%; and will lose 1.2857% for every 1% that it declines beyond 30%
Issue:	Notes		
Underlying index:	MSCI EAFE		
Amount:	\$30,304,000		
Maturity:	Dec. 16, 2011	Initial index level:	1,559.30
Coupon:	0%	Pricing date:	Dec. 9
Price:	Par	Settlement date:	Dec. 16
Payout at maturity:	Par plus any index gain, up to maximum return of 37%; par if index	Underwriter:	Goldman, Sachs & Co.
		Fees:	0.25%

New Issue:

RBC prices \$1 million 12% reverse convertibles linked to Mosaic

New York, Dec. 10 – **Royal Bank of Canada** priced \$1 million of 12% reverse convertible notes due March 15, 2010 linked to **Mosaic Co.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Mosaic shares fall below the protection price of \$38.77, 65% of the initial price of \$59.65, during the life of

the notes and finish below the initial price in which case the payout will be Mosaic shares equal to \$1,000 principal amount divided by the initial price.

RBC Capital Markets Corp. is the agent.

Issuer:	Royal Bank of Canada		below the initial price, in which case Mosaic shares equal to \$1,000 principal amount divided by the initial price
Issue:	Reverse convertible notes		
Underlying stock:	Mosaic Co. (Symbol: MOS)		
Amount:	\$1 million		
Maturity:	March 15, 2010	Initial price:	\$59.65
Coupon:	12%, payable monthly	Protection price:	\$38.77, 65% of \$59.65
Price:	Par	Pricing date:	Dec. 9
Payout at maturity:	Par in cash unless Mosaic shares fall below the protection price of \$38.77, 65% of the initial price, and finish	Settlement date:	Dec. 14
		Agent:	RBC Capital Markets Corp.
		Fees:	1%

Structured Products News

New Issue:

JPMorgan prices \$142.77 mln add-on to Alerian MLP index-linked ETNs

By Jennifer Chiou

New York, Dec. 10 – **JPMorgan Chase & Co.** priced an additional \$142.77 million of exchange-traded notes due May 24, 2024 linked to the volume-weighted average price level of the Alerian MLP index, according to a 424B2 filing with the Securities and Exchange Commission.

The original \$75 million of notes priced on April 1, \$75 million more priced on June 5, an additional \$85 million priced on Aug. 13 and \$98.14 million priced on Sept. 24. The total issue size is now \$475.92 million.

The index measures the composite performance of energy-oriented master limited partnerships.

Each note has a face value of \$19.03661, which is equal to the initial VWAP level of the index divided by 10.

On each quarterly coupon payment date, the notes will pay an amount in cash equal to the difference between the index return and the accrued tracking fee. The tracking fee is an amount per note equal to the product of 0.2125% (equivalent to 0.85% per year) multiplied by the current indicative value on the previous day. On each day, the current indicative value equals the index's VWAP level on that date divided by the initial VWAP level.

If the index return is less than the tracking fee on any coupon date, no coupon will be paid on that date, and an amount

equal to the difference between the tracking fee and the index return will be included in the tracking fee for the next coupon. This process will be repeated until the index return for a coupon valuation date is greater than the tracking fee.

The payout at maturity will be par plus the index return plus the final coupon amount minus the tracking fee.

The notes are puttable on the last business day of each week, subject to a 0.125% fee. The redemption amount will be calculated in the same way as the payout at maturity.

The notes are listed on the NYSE Arca under the symbol "AMJ."

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

Issuer:	JPMorgan Chase & Co.		calculated in same way as at maturity
Issue:	Exchange-traded notes	Initial VWAP level:	190.36605
Underlying index:	Alerian MLP	Pricing dates:	April 1 for \$74,999,998; June 5 for another \$74,999,998; Aug. 13 for \$84,999,987; Sept. 24 for \$98,140,692; Dec. 9 for \$142,774,575
Amount:	\$475,915,250, increased from \$74,999,998	Settlement dates:	April 6 for original issue; June 10 for add-on; Aug. 18 for second add-on; Sept. 29 for third add-on; Dec. 14 for fourth add-on
Maturity:	May 24, 2024	Agent:	J.P. Morgan Securities Inc.
Coupon:	An amount equal to the difference between the index return and the accrued tracking fee; payable quarterly	Fees:	Agent will receive tracking fees
Price:	Par of \$19.03661	Listing:	NYSE Arca: AMJ
Payout at maturity	Par plus the index return plus the final coupon amount minus the tracking fee		
Put option:	On last business day of each week, subject to 0.125% fee; payout		

Structured Products News

New Issue:

JPMorgan prices \$25.5 million three-month return enhanced notes tied to DJ Euro Stoxx 50

By Angela McDaniels

Tacoma, Wash., Dec. 10 – **JPMorgan Chase & Co.** priced \$25.5 million of 0% return enhanced notes due March 11, 2010 linked to the Dow Jones Euro Stoxx 50

index converted into dollars, according to a 424B2 filing with the Securities and Exchange Commission.

The initial and final index levels are each converted into dollars using the euro/

dollar exchange rate in effect at the time.

The payout at maturity will be par plus double any index gain, subject to a maximum return of 12.4%. Investors will be exposed to any index decline.

Issuer:	JPMorgan Chase & Co.	Initial index level:	4,207.91909; converted from
Issue:	Return enhanced notes		2,850.604 using an exchange rate of
Underlying index:	Dow Jones Euro Stoxx 50 index converted into dollars	Final index level:	1.47615 dollars per euro
Amount:	\$25.5 million		Average of closing index levels on
Maturity:	March 11, 2010		the five trading days ending March 8,
Coupon:	0%		2010, each converted into dollars at
Price:	Par	Pricing date:	the then-current exchange rate
Payout at maturity:	Par plus double any index gain, up to maximum return of 12.4%; exposure to any index decline	Settlement date:	Dec. 8
		Agent:	Dec. 11
		Fees:	J.P. Morgan Securities Inc.
			0.27%

New Issue:

JPMorgan prices \$25.5 million five-month return enhanced notes tied to DJ Euro Stoxx 50

By Angela McDaniels

Tacoma, Wash., Dec. 10 – **JPMorgan Chase & Co.** priced \$25.5 million of 0% return enhanced notes due May 13, 2010 linked to the Dow Jones Euro Stoxx 50

index converted into dollars, according to a 424B2 filing with the Securities and Exchange Commission.

The initial and final index levels are each converted into dollars using the euro/

dollar exchange rate in effect at the time.

The payout at maturity will be par plus double any index gain, subject to a maximum return of 20%. Investors will be exposed to any index decline.

Issuer:	JPMorgan Chase & Co.	Initial index level:	4,207.91909; converted from
Issue:	Return enhanced notes		2,850.604 using an exchange rate of
Underlying index:	Dow Jones Euro Stoxx 50 index converted into dollars	Final index level:	1.47615 dollars per euro
Amount:	\$25.5 million		Average of closing index levels on
Maturity:	May 13, 2010		the five trading days ending May 10,
Coupon:	0%		2010, each converted into dollars at
Price:	Par	Pricing date:	the then-current exchange rate
Payout at maturity:	Par plus double any index gain, up to maximum return of 20%; exposure to any index decline	Settlement date:	Dec. 8
		Agent:	Dec. 11
		Fees:	J.P. Morgan Securities Inc.
			0.3%

Structured Products Calendar

ABN AMRO BANK NV

- 11.7% reverse convertible notes due June 17, 2010 linked to Apple Inc. stock; 75% trigger; via RBS Securities Inc.; pricing Dec. 14
- 18.5% reverse convertible notes due June 18, 2010 linked to AMR Corp. stock; 70% trigger; via RBS Securities Inc.; pricing Dec. 15
- 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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- 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. 19, 2011 based on the Dow Jones – UBS Commodity Index 3 Month Forward; 85% trigger; via JPMorgan Chase Bank, NA and J.P. Morgan Securities Inc.; pricing Dec. 11
- 0% buffered return enhanced notes due Dec. 16, 2011 linked to Japanese yen against the dollar; via Barclays Capital and J.P. Morgan Securities Inc.; pricing Dec. 11

- 9% annualized yield optimization notes with contingent protection due March 19, 2010 linked to the common stock of ArcelorMittal; 75% trigger; via UBS Financial Services Inc. and Barclays Capital Inc.; pricing Dec. 15

- Zero-coupon 100% principal-protected notes due March 18, 2013 linked to Chinese renminbi, Australian dollar, Brazilian real, Turkish lira, South African rand, Israeli new shekel and New Taiwan dollar, relative to U.S. dollar; via Barclays Capital Inc.; pricing Dec. 15

- 11.5% annualized yield optimization notes with contingent protection due March 19, 2010 linked to the common stock of Kinross Gold Corp.; 75% trigger; via UBS Financial Services Inc. and Barclays Capital Inc.; pricing Dec. 15

- 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

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- 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 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

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- 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
- 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

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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

- 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

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- 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
- 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

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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
- 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% buffered return enhanced notes due Jan. 12, 2011 linked Hang Seng China Enterprises index, the Kospi 200 index, the MSCI Taiwan index, the Hang Seng index and the MSCI Singapore index and their related currencies; via J.P. Morgan Securities Inc. and

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JPMorgan Chase Bank, NA; pricing Dec. 11

- 0% Accelerated Return Equity Securities due May 19, 2014 linked to the Credit Suisse FX Factor U.S. Dollar Excess Return index; via Credit Suisse Securities (USA) LLC; pricing Dec. 14
- 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 Accelerated Return Equity Securities due June 27, 2011 linked to the Russell 2000 index; 90% trigger; via Credit Suisse Securities (USA) LLC; 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

DEUTSCHE BANK AG, LONDON BRANCH

- 0% buffered absolute return barrier securities due June 16, 2011 linked to the iShares MSCI EAFE index fund; via Deutsche Bank Securities Inc.; pricing Dec. 11
- 9%-11% yield optimization notes with contingent protection due Dec. 21, 2011 linked to Prudential Financial Inc. common stock; 65% trigger; via UBS Financial Services Inc. and Deutsche Bank Securities Inc.; pricing Dec. 15
- 8.25%-10.25% yield optimization notes with contingent protection due Dec. 21, 2011 linked to Weatherford International Ltd. common stock; 65% trigger; via UBS Financial Services Inc. and Deutsche Bank Securities Inc.; pricing Dec. 15
- 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

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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
- 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

GOLDMAN SACHS GROUP, INC.

- 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.
- 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.
- 18- to 21-month 0% leveraged equity index-linked notes linked to the S&P 500 index; 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.

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

- 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 certificates of deposit due Dec. 31, 2012 linked to the stocks of ABB Ltd., BP plc, Cameco Corp., Cemex SAB de CV, China Mobile Ltd., Corning Inc., Credit Suisse Group AG, CSX Corp., Petroleo Brasileiro SA and SAP AG; via HSBC Securities (USA) Inc. and distributor Advisors Asset Management, 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% knock-out buffer notes due June 15, 2011 linked to the stocks of Roper Industries, Inc., Itron, Inc., United Technologies Corp., Johnson Controls, Inc., Rockwell Automation, Inc., EnerNOC, Inc. and Echelon Corp.; via J.P. Morgan Securities Inc.; pricing Dec. 11
- 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,

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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% buffered accelerated market participation securities due June 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., DirecTV 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 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

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- 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

JPMORGAN CHASE & CO.

- 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
- 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

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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% 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% knock-out notes due June 16, 2011 based on the S&P 500 index; 85% trigger; via JPMorgan Chase Bank, NA and J.P. Morgan Securities Inc.; pricing Dec. 11
- 0% buffered return enhanced notes due Jan. 12, 2011 based on the S&P 500 index; 90% trigger; via JPMorgan Chase Bank, NA and J.P. Morgan Securities Inc.; pricing Dec. 11
- 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
- Leveraged callable CMS curve-linked notes due Dec. 22, 2024; via Morgan Stanley & Co. Inc.; pricing in December
- Senior floating-rate notes due Dec. 24, 2019 linked to 10-year Constant Maturity Swap rate; 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
- Six-month Libor and S&P 500 index-linked range accrual notes due Dec. 18, 2024; via Morgan Stanley & Co. Inc.; pricing in December
- 0% buffered Performance Leveraged Upside Securities due May 27, 2011 linked to the Dow Jones – UBS Commodity Index; via Morgan Stanley & Co. Inc.

ROYAL BANK OF CANADA

- 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 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
- 11% reverse convertible notes due March 31, 2010 linked to Arch Coal, Inc. stock; 75% trigger; via RBC Capital Markets Corp.;

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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

- 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

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- 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
- 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
- 15% reverse convertible notes due March 31, 2010 linked to United States Steel Corp. stock; 80% 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
- 11% 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
- 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. 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

AB SVENSK EXPORTKREDIT

- Floating-rate notes due January 2011 linked to the Dow Jones – UBS Commodity Index Total Return; via Morgan Stanley; pricing in December
- 14-month 0% Accelerated Return Notes linked to the Energy Select Sector index; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in December

UBS AG

- 10% to 13% annualized yield optimization notes with contingent protection due June 21, 2010 linked to the common stock of Apple Inc.; 80% trigger; via UBS Financial Services Inc. and UBS Investment Bank; pricing Dec. 15
- 10% to 13% annualized yield optimization notes with contingent protection due June 21, 2010 linked to the common stock of State Street Corp.; 75% trigger; via UBS Financial Services Inc. and UBS Investment Bank; pricing Dec. 15
- 0% double long leverage securities due March 24, 2010 linked to the S&P 500 Total Return index; via UBS Financial Services Inc. and UBS Investment Bank; pricing Dec. 17
- 0% double long leverage securities due Dec. 23, 2010 linked to the S&P 500 Total Return index; via UBS Financial Services Inc. and UBS Investment Bank; pricing Dec. 17
- 0% double short leverage securities due March 24, 2010 linked to the S&P 500 Total Return index; via UBS Financial Services Inc. and UBS Investment Bank; pricing Dec. 17

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- 0% double short leverage securities due Dec. 23, 2010 linked to the S&P 500 Total Return index; via UBS Financial Services Inc. and UBS Investment Bank; pricing Dec. 17
- 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

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

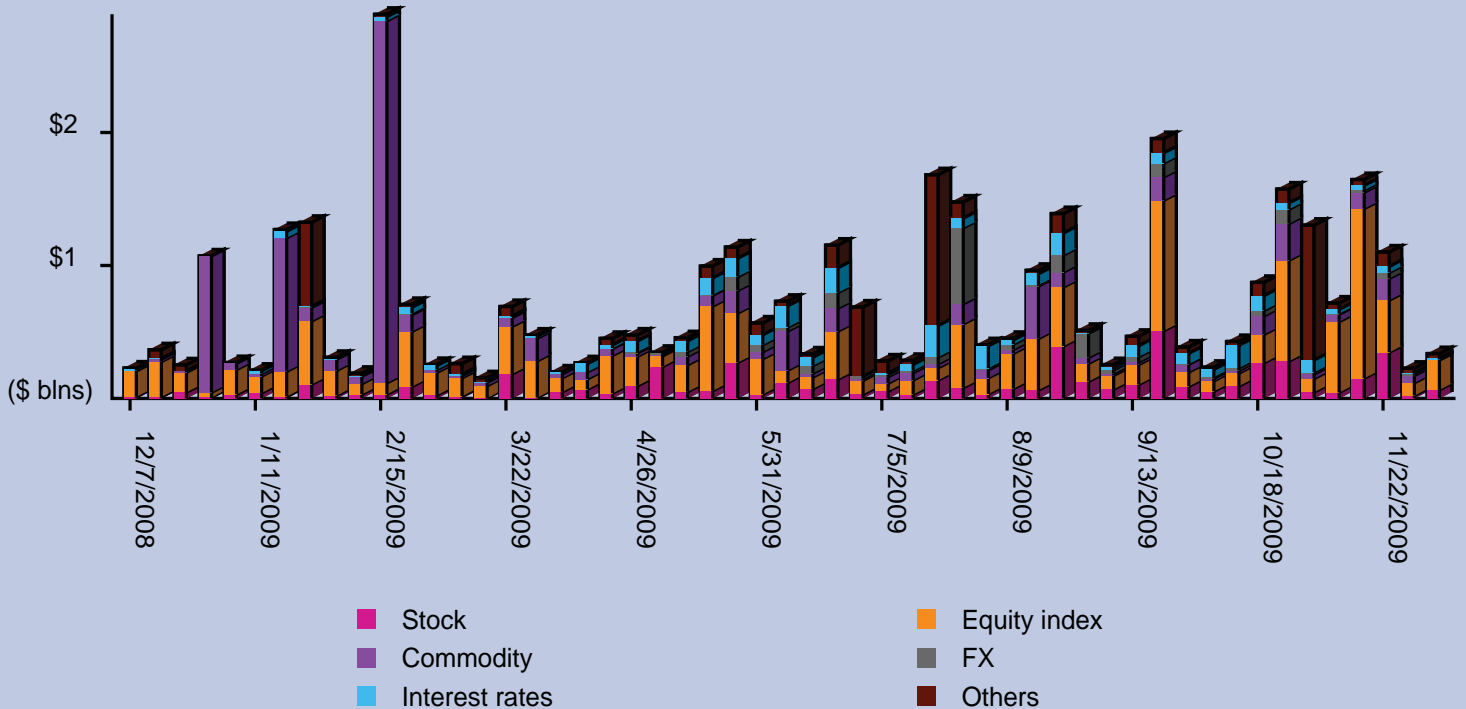
- Certificates of deposit due Dec. 26, 2013 based on Brazilian Real, Russian Ruble, Indian Rupee and Chinese Renminbi; via Incapital LLC; pricing Dec. 18
 - Certificates of deposit due Dec. 28, 2015 linked to the Dow Jones – UBS Commodity index; via Incapital LLC; pricing Dec. 18
 - Certificates of deposit 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
- ### WELLS FARGO & CO.
- 0% enhanced growth securities with partial principal protection due December 2011 linked to the iShares MSCI EAFE index fund; via Wells Fargo Securities, LLC
 - 0% enhanced growth securities with partial principal protection due June 2013 linked to the S&P 500, S&P MidCap 400 and Russell 2000 indexes; via Wells Fargo Securities, LLC

Recent Structured Products Deals

Priced	Issuer	Issue	Manager	Amount (\$mIn)	Coupon	Maturity	Fees
12/9/2009	JPMorgan Chase & Co.	exchange-traded notes (Alerian MLP)	JPMorgan	\$142.775	Formula	5/24/2024	0.00%
12/9/2009	Royal Bank of Canada	reverse convertibles (Mosaic Co.)	RBC	\$1	12.000%	3/15/2010	1.00%
12/9/2009	AB Svensk Exportkredit	notes (MSCI EAFE)	Goldman Sachs	\$30.304	0.000%	12/16/2011	0.25%
12/9/2009	Barclays Bank plc	reverse convertibles (Barrick Gold Corp.)	Barclays	\$12	10.000%	5/26/2010	1.63%
12/9/2009	AB Svensk ExportKredit	Elements (Rogers International Commodity Index - Agriculture Total Return)	Nuveen	\$1.582	0.000%	10/24/2022	0.00%
12/8/2009	ABN Amro Bank NV	Knock-In Reverse Exchangeables (Rambus Inc.)	RBS	\$0.35	29.000%	3/11/2010	2.75%
12/8/2009	Bank of America Corp.	100% principal-protected capped floating-rate notes with minimum coupon (10-year CMS rate)	Merrill Lynch	\$10.421	Formula	12/16/2019	1.75%
12/8/2009	Barclays Bank plc	reverse convertibles (National Oilwell Varco, Inc.)	Barclays	\$10	11.500%	11/26/2010	2.50%
12/8/2009	Barclays Bank plc	reverse convertibles (Peabody Energy Corp.)	Barclays	\$10	11.250%	11/26/2010	2.50%
12/8/2009	Credit Suisse, Nassau Branch	return enhanced notes (index and currency basket)	JPMorgan	\$12	0.000%	5/13/2010	0.00%
12/8/2009	Credit Suisse, Nassau Branch	return enhanced notes (index and currency basket)	JPMorgan	\$12	0.000%	3/11/2010	0.00%
12/8/2009	JPMorgan Chase & Co.	return enhanced notes (Dow Jones Euro Stoxx 50 index converted into dollars)	JPMorgan	\$25.5	0.000%	5/13/2010	0.30%
12/8/2009	JPMorgan Chase & Co.	return enhanced notes (Dow Jones Euro Stoxx 50 index converted into dollars)	JPMorgan	\$25.5	0.000%	3/11/2010	0.27%
12/7/2009	Barclays Bank plc	reverse convertibles (MetLife, Inc.)	Barclays	\$10	11.500%	11/26/2010	2.50%
12/7/2009	Barclays Bank plc	Super Track Notes (Gold)	Barclays	\$2.25	0.000%	1/12/2011	1.00%
12/7/2009	Barclays Bank plc	Yield Enhanced Equity Linked Debt Securities (Noble Energy, Inc.)	Barclays	\$20	4.750%	5/27/2010	0.00%
12/7/2009	Goldman Sachs Group, Inc.	buffered notes (stock basket)	Goldman Sachs	\$10.97	0.000%	12/21/2011	0.18%
12/7/2009	Royal Bank of Canada	reverse convertibles (Iamgold Corp.)	RBC	\$1	32.250%	3/11/2010	1.75%
12/4/2009	Bank of America Corp.	Currency Market Index Target-Term Securities (currency basket)	Merrill Lynch	\$6.79	0.000%	12/9/2011	0.00%
12/4/2009	Barclays Bank plc	autocallable index knock-out buffer notes (index basket)	JPMorgan	\$14.11	0.000%	9/14/2010	0.75%
12/4/2009	Barclays Bank plc	buffered return enhanced notes (Dow Jones - UBS Commodity Index 3 Month Forward)	JPMorgan	\$13.756	0.000%	12/12/2011	1.50%
12/4/2009	Barclays Bank plc	capped and floored floating-rate notes (30-year CMS rate)	Barclays	\$1	Formula	12/24/2019	3.50%
12/4/2009	Barclays Bank plc	CMS steepener notes (CMS rates)	Barclays	\$1	Formula	12/24/2024	5.00%
12/4/2009	Barclays Bank plc	optimal entry notes (Gold)	JPMorgan	\$0.575	0.000%	12/13/2010	1.00%
12/4/2009	Barclays Bank plc	reverse convertibles (Apple Inc.)	Barclays	\$10	8.250%	10/29/2010	2.50%
12/4/2009	Barclays Bank plc	reverse convertibles (GulfMark Offshore, Inc.)	Barclays	\$0.5	10.100%	3/9/2010	1.50%
12/4/2009	Credit Suisse, Nassau Branch	buffered return enhanced notes (index basket)	JPMorgan	\$16.594	0.000%	12/22/2010	1.00%
12/4/2009	Deutsche Bank AG, London Branch	alpha overlay securities (Deutsche Bank Commodity Booster - Dow Jones - UBS 14 TV	Deutsche Bank	\$6.598	0.000%	1/7/2011	0.75%
12/4/2009	Deutsche Bank AG, London Branch	alpha overlay securities (Deutsche Bank Fed Funds Total Return index and Deutsche Bank	Deutsche Bank	\$4.382	0.000%	1/7/2011	0.75%
12/4/2009	Goldman Sachs Group, Inc.	autocallable index-linked notes (S&P 500)	Goldman Sachs	\$22.044	0.000%	9/14/2010	0.80%

Market Data

Structured Products New Issue Volume by Week



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