The Prospect News
Structured Products Daily
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Structured Products

	Current Year	Previous Year
All U.S. Structured Products		
Year to Date:		
	$6.144 billion in 886 deals	$6.459 billion in 1072 deals
Quarter to Date:		
	$6.144 billion in 886 deals	$6.459 billion in 1072 deals
Month to Date:		
	$0.301 billion in 70 deals	$1.175 billion in 159 deals
BREAKDOWN OF YEAR TO DATE DEALS		
Exchange-traded notes		
	$0.991 billion in 109 deals	$1.721 billion in 121 deals
All U.S. Stock and Equity Index Deals		
	$4.735 billion in 645 deals	$4.213 billion in 848 deals
Single Stock U.S. Structured Products		
	$0.738 billion in 318 deals	$1.246 billion in 532 deals
Stock Index U.S. Structured Products		
	$3.727 billion in 314 deals	$2.734 billion in 300 deals
FX U.S. Structured Products		
	$0.034 billion in 6 deals	$0.035 billion in 8 deals
Commodity U.S. Structured Products		
	$0.793 billion in 119 deals	$1.094 billion in 80 deals
Interest Rate Structured Products		
	$0.024 billion in 6 deals	$0.247 billion in 14 deals
Interest Rate Structured Coupons		
	$5.777 billion in 200 deals	$3.969 billion in 159 deals

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Goldman Sachs' CDs with averaging tied to three indexes offer equity exposure, minimum return

By Emma Trincal

New York, Feb. 9 – **Goldman Sachs Bank USA**'s 0% equity index-linked certificates of deposit due March 1, 2022 linked to a basket of indexes give conservative investors a chance to outperform Treasury and traditional CDs with equity-like returns while minimizing risk through principal protection, sources said.

The basket includes the **S&P 500 index** with a 50% weight, the **Russell 2000 index** with a 25% weight and the **S&P MidCap 400 index** with a 25% weight, according to a term sheet.

The final basket level will be the average of its level on each of the semiannual averaging dates, which are expected to be the 24th day of each February and August beginning Aug. 24, 2015.

The payout at maturity will be par plus the greater of (a) 50% of the basket return and (b) the minimum return, which is expected to be 8.5% to 9.5% and will be set at pricing.

Large-cap

Carl Kunhardt, wealth adviser at Quest Capital Management, said he liked the underlying basket.

"It's a play on U.S. stocks. You have to be positive on U.S. equity over the next seven years. It's predominantly a large-cap weighted bogey," he said, commenting on the weightings.

"The mid- cap will move a lot like the S&P. Mid-caps are the bridge between small-cap and large-cap. They are behaving more and more like large-cap. The small-cap allocation with the Russell is a bit high."

The averaging calculation for the final return was an important detail in his view.

"The averaging is pretty common. In my experience it's a feature that tends to

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Market participants put alleged DOJ investigation on UBS, Barclays FX notes in bigger context

By Emma Trincal

New York, Feb.9 – The Department of Justice is allegedly investigating UBS Group AG and Barclays plc over "inadequate profit disclosure to clients and counterparties involved in currency deals," according to a *Financial Times* article published on Sunday citing anonymous sources.

According to the news report, the products would be based on the so-called carry trade, a commonly used strategy consisting of buying a high-yielding currency and selling a lower-yielding one.

The UBS product mentioned in the report would be linked to the UBS's V10 enhanced FX carry strategy. No product is mentioned for Barclays.

Calls at UBS were not returned. A spokesman at Barclays declined to comment.

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Market participants put alleged DOJ investigation on UBS, Barclays FX notes in bigger context

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DOJ and not SEC

What first surprised some of the industry participants was which regulating agency was involved.

"I don't really understand why the DOJ is involved in this," a New York sellsider said.

"I find it very strange that it would be about disclosure. If there is inadequate disclosure, it should go to the SEC or Finra, not the DOJ.

"And then, you wonder about the clients. There was inadequate disclosure to hedge funds. Hedge funds are big boys. They don't need the DOJ to look up for them," the sellsider added.

"Most hedge funds don't purchase notes. It looks like a discretionary account based on an algorithmic trading strategy."

Sources were wondering whether the probe originated from complaints from investors.

"It's an investigation at this point, so there is no complaint from anyone. The information is likely coming from inside sources," explained a lawyer.

V10 strategy

The UBS V10 Enhanced FX Carry Strategy is designed to generate profits from moves in 10 of the most liquid major currencies using opportunities based on interest rate differentials. The algorithm offers a "switch" allowing profits during times of high volatility as well as time of risk aversion, according to a UBS document.

A Bloomberg article on Monday said the UBS V10 strategy was first discussed in 2013 during interviews between the DOJ and UBS employees in 2013 with a focus on meeting fiduciary duties.

"UBS, Barclays [...] the DOJ is focusing on two non-U.S. banks. We saw something similar with BNP when they went after the French bank for $9 billion. All of this stuff looks like potential paybacks that don't have much to do with any wrongdoing," the sellsider said.

A spokesperson at the DOJ did not return a call seeking comments.

In June 2014, BNP Paribas agreed to pay $8.9 billion for illegal sales to countries subject to U.S. economic sanctions.

Disclosure

The probe into FX structured products surprised some sources given the small size of the U.S. structured notes market and the tiny market shares captured by the currency asset class.

Last year, FX-linked notes issuance accounted for only 1.3% of the U.S. volume, excluding ETNs, and about 1% of the number of offerings, according to *Prospect News*.

Retail investors show a limited appetite for this asset class, sources said.

As a result, many doubted that the DOJ investigation had much to do with structured products.

Instead, they said the probes were part of regulators' broader investigation on price manipulation in the foreign-exchange market.

Global authorities in particular have paid attention to the so-called FX "fixing," targeting banks they accuse of manipulating the World Markets/Reuters Closing Spot Rates or WM/R Rate. This rate also known as the closing currency fix is FX benchmark set in London each day at 4 p.m.

"It's not about mismarking or mispricing a structured note. The bigger picture is the role of UBS and banks in the FX market. They're overreaching. I think they're putting some pressure on the banks involved in the FX investigation. It's pure political theater," said the sellsider.

Six banks in November agreed to pay $4.3 billion for manipulating financial benchmarks across the two sides of the Atlantic.

UBS was one of them, but Barclays pulled out of the negotiations last year, according to news reports.

"FX is a $5.4 trillion-a-day market," said Marc Chandler, global head of currency strategy at Brown Brothers Harriman.

"It's 1,000 times the size of the global export trade, which is $52 billion a day. There's an effort from the regulators on a global scale to look into this market. The banks are regulated but the FX is not."

The industry source said the DOJ probe had little to do with structured products.

"They're talking about currency-linked notes based on the carry trade. But the problem is not the note. It's the embedded strategy. All those carry trades can be done directly or you can get access to it via a fund or a note," he said.

"It's not about the derivative. It's about the strategy."

From a legal standpoint, the broader picture explains the role of the DOJ, a lawyer said.

"The issue is that of exchange-rigging, which is a potential criminal offense. It is the underlying FX and the alleged rigging that is at issue, which is why the DOJ is involved. There may be an SEC non-disclosure issue as well for the notes, but criminal investigations trump civil ones," the lawyer said.

The last SEC-registered note tied to the UBS V10 Currency index was issued in Sept. 27, 2010 for $5.95 million by UBS AG, Jersey Branch, according to data compiled by *Prospect News*.

Bank of Montreal plans bullish enhanced notes linked to Russell 2000

By Susanna Moon

Chicago, Feb. 9 – **Bank of Montreal** plans to price 0% bullish enhanced return notes due Feb. 28, 2018 linked to the **Russell 2000 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par plus 150% of any index gain, up to a maximum return of a 42.75%.

Investors will be exposed to any losses.

BMO Capital Markets Corp. is the agent.

The notes will price on Feb. 25 and settle on Feb. 27.

The Cusip number is 06366RA70.

Bank of Montreal plans bullish enhanced notes with cap on Russell 2000

By Susanna Moon

Chicago, Feb. 9 – **Bank of Montreal** plans to price 0% bullish enhanced return notes due Feb. 28, 2018 linked to the **Russell 2000 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par plus 150% of any index gain, up to a maximum return of a 53.25%.

Investors will be exposed to any losses.

BMO Capital Markets Corp. is the agent.

The notes will price on Feb. 25 and settle on Feb. 27.

The Cusip number is 06366RA88.

Goldman Sachs' CDs with averaging tied to three indexes offer equity exposure, minimum return

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mute the return.

"I would prefer it point-to-point.

"At the same time what mutes the return is what also mutes the volatility."

He picked a hypothetical minimum return at the mid-point of the 8.5% to 9.5% range.

"I think 9% is a fair return over the course of the deal. For an investor concerned about volatility, it's a decent compromise. It's a good way for nervous investors to immunize themselves from the volatility inherent to the product," he said.

"This CD is going to accomplish the same thing as a low volatility fund. But you're going to have the peace of mind because your principal is protected. That's where the sweetener is in this deal."

Solid return

The market-linked CDs offer only a 50% participation rate but an equity portfolio could average 9% to 10% a year, he said. The CDs offered a fair balance between equity returns and preservation of capital, he said.

"A 9% gain for the term is a solid return given that you don't have the equity risk exposure and that you can get more. This is just the minimum gain," he said.

When compared to a traditional CD, the 1.28% minimum return appeared "at first, kind of low," he said.

"But you're hoping to get not just the fixed return but 50% of the aggregate return. That could be something like 3% to 4% a year. It's a nice CD for seven years. Giving up a higher fixed-rate for a greater return, that's where you're rolling the dice."

Tradeoff

Kirk Chisholm, wealth manager and principal at the Innovative Advisory Group, compared the minimum annualized return of the CDs with the current seven-year Treasury yield of 1.78%.

"Worst case scenario, you get only 1.28% a year or 50 basis points below Treasuries. So you're giving up 50 bps a year for the potential equity upside. You're getting 9% versus 12.5% for the potential of earning equity-like returns," he said.

"It's a reasonable bet in this environment. The investment is a little bit too complicated to explain to traditional CD buyers but the risk-to-reward tradeoff is reasonable enough to consider."

Goldman Sachs & Co. is the underwriter. Incapital LLC is distributor.

The CDs are expected to price Feb. 24 and settle Feb. 27.

The Cusip number is 38148D5L4.

Barclays plans phoenix autocallables tied to S&P 500, Russell 2000

By Marisa Wong

Madison, Wis., Feb. 9 – **Barclays Bank plc** plans to price phoenix autocallable notes due Feb. 27, 2020 linked to the worst performing of the **S&P 500 index** and the **Russell 2000 index**, according to a 424B2 filing with the Securities and Exchange Commission.

If each index closes at or above its coupon barrier, 70% of its initial level, on a quarterly observation date, the issuer will pay a contingent coupon for that quarter at a rate of 7.25% per year. Otherwise, no coupon will be paid that quarter.

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

If the notes are not called and each index finishes at or above its 70% barrier level, the payout at maturity will be par plus the contingent coupon.

Otherwise, investors will be exposed to the decline of the worst-performing index from its initial level.

Barclays is the underwriter.

The notes will price on Feb. 24 and settle on Feb. 27.

The Cusip number is 06741UQX5.

Barclays Bank Delaware plans CDs due 2020 tied to basket of 10 stocks

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **Barclays Bank Delaware** plans to price certificates of deposit due Feb. 26, 2020 linked to a **basket of stocks**, according to a term sheet.

The equally weighted basket includes Apple Inc., Caterpillar Inc., Coca-Cola Co., ConocoPhillips, Ford Motor Co., Intel Corp., Pfizer Inc., Qualcomm Inc., Target Corp. and Verizon Communications Inc.

The CDs will pay a coupon each year equal to the average of the performances of the stocks, subject to a minimum rate of 0.5%.

If a stock's return is zero or positive, its performance will be fixed at 5% to 5.5%. If a stock's return is less than zero, its performance will be the greater of the stock return and negative 15%.

Investors will receive par at maturity, and the exact terms will be set at pricing.

Barclays is the agent. Incapital LLC is the distributor.

The CDs will price Feb. 23 and settle Feb. 26.

The Cusip number is 06740A4K2.

Barclays Bank Delaware plans CDs due 2022 tied to basket of 10 stocks

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **Barclays Bank Delaware** plans to price certificates of deposit due Feb. 25, 2022 linked to a **basket of stocks**, according to a term sheet.

The equally weighted basket includes Apple Inc., Caterpillar Inc., Coca-Cola Co., ConocoPhillips, Ford Motor Co., Intel Corp., Pfizer Inc., Qualcomm Inc., Target Corp. and Verizon Communications Inc.

The CDs will pay a coupon each year equal to the average of the performances of the stocks, subject to a minimum rate of 0.75%.

If a stock's return is zero or positive, its performance will be fixed at 6% to 6.5%. If a stock's return is less than zero, its performance will be the greater of the stock return and negative 15%.

Investors will receive par at maturity, and the exact terms will be set at pricing.

Barclays is the agent. Incapital LLC is the distributor.

The CDs will price Feb. 23 and settle Feb. 26.

The Cusip number is 06740A4L0.

Barclays Bank Delaware plans CDs due 2022 tied to basket of 10 stocks

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **Barclays Bank Delaware** plans to price certificates of deposit due Feb. 25, 2022 linked to a **basket of stocks**, according to a term sheet.

The equally weighted basket includes Apple Inc., Caterpillar Inc., Coca-Cola Co., ConocoPhillips, Ford Motor Co., Intel Corp., Pfizer Inc., Qualcomm Inc., Target Corp. and Verizon Communications Inc.

The CDs will pay a coupon each year equal to the average of the performances of the stocks, subject to a minimum rate of 1%.

If a stock's return is zero or positive, its performance will be fixed at 5% to 5.5%. If a stock's return is less than zero, its performance will be the greater of the stock return and negative 15%.

Investors will receive par at maturity, and the exact terms will be set at pricing.

Barclays is the agent. Incapital LLC is the distributor.

The CDs will price Feb. 23 and settle Feb. 26.

The Cusip number is 06740A4M8.

Barclays Bank Delaware plans six-year CDs linked to five stocks

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **Barclays Bank Delaware** plans to price certificates of deposit due Feb. 26, 2021 linked to a basket of five equally weighted common stocks, according to a term sheet.

The underlying companies are **Apple Inc.**, **Coca-Cola Co.**, **International Business Machines Corp.**, **Target Corp.** and **Verizon Communications Inc.**

The CDs will pay a coupon each year based on the performances of the basket stocks. If each stock closes at or above its initial price on the coupon determination date, the coupon will be the maximum rate of 5%. Otherwise, the coupon will be the minimum rate of 0.75% to 1%. The exact minimum coupon will be set at pricing.

The payout at maturity will be par.

Barclays is the agent. Incapital LLC is the distributor.

The CDs will price Feb. 23 and settle Feb. 26.

The Cusip number is 06740A4H9.

Barclays Bank Delaware plans seven-year CDs linked to five stocks

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **Barclays Bank Delaware** plans to price certificates of deposit due Feb. 25, 2022 linked to a basket of five equally weighted common stocks, according to a term sheet.

The underlying companies are **Apple Inc.**, **Coca-Cola Co.**, **International Business Machines Corp.**, **Target Corp.** and **Verizon Communications Inc.**

The CDs will pay a coupon each year based on the performances of the basket stocks. If each stock closes at or above its initial price on the coupon determination date, the coupon will be the maximum rate of 5%. Otherwise, the coupon will be the minimum rate of 1% to 1.25%. The exact minimum coupon will be set at pricing.

The payout at maturity will be par.

Barclays is the agent. Incapital LLC is the distributor.

The CDs will price Feb. 23 and settle Feb. 26.

The Cusip number is 06740A4J5.

Barclays Bank Delaware plans five-year CDs linked to five stocks

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **Barclays Bank Delaware** plans to price certificates of deposit due Feb. 26, 2020 linked to a basket of five equally weighted common stocks, according to a term sheet.

The underlying companies are **Apple Inc.**, **Coca-Cola Co.**, **International Business Machines Corp.**, **Target Corp.** and **Verizon Communications Inc.**

The CDs will pay a coupon each year based on the performances of the basket stocks. If each stock closes at or above its initial price on the coupon determination date, the coupon will be the maximum rate of 5%. Otherwise, the coupon will be the minimum rate of 0.5% to 0.75%. The exact minimum coupon will be set at pricing.

The payout at maturity will be par.

Barclays is the agent. Incapital LLC is the distributor.

The CDs will price Feb. 23 and settle Feb. 26.

The Cusip number is 06740A4G1.

Barclays Bank Delaware plans CDs due 2022 tied to three equity indexes

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **Barclays Bank Delaware** plans to price certificates of deposit due Feb. 28, 2022 linked to a basket of three equally weighted international equity indexes, according to a term sheet.

The underlying indexes are **S&P 500 index**, **Euro Stoxx 50 index** and **Nikkei Stock Average index**.

The payout at maturity will be par plus the basket return factor, subject to a minimum return of 4% to 5%. The basket return factor is 75% of the basket return, and the basket return is the average of the basket component returns. For each index, the basket component return is the average of the periodic index returns measured from the pricing date to the relevant quarterly observation date.

The exact terms will be set at pricing.

The CDs (Cusip: 06740A4Q9) are expected to price Feb. 24 and settle Feb. 27.

Barclays is the agent. Incapital LLC is the distributor.

Barclays plans phoenix autocallable notes linked to indexes, fund

By Susanna Moon

Chicago, Feb. 9 – **Barclays Bank plc** plans to price phoenix autocallable notes due Feb. 21, 2020 linked to the worst performing of the **Russell 2000 index**, the **S&P 500 index** and the **iShares MSCI EAFE exchange-traded fund**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will pay a contingent quarterly coupon at an annual rate of 10.5% if each component closes at or above its coupon barrier, 75% of its initial level, on an observation date for that quarter.

The notes will be called at par plus the contingent coupon if each component closes at or above its initial level on any quarterly observation date other than the final date.

If the notes are not called and each component finishes at or above its 75% barrier level, the payout at maturity will be par plus the contingent coupon.

Otherwise, investors will be exposed to any losses of the worst performing component.

Barclays is the underwriter.

The notes will price on Feb. 18 and settle on Feb. 21.

The Cusip number is 06741UQW7.

Citigroup plans to price buffered PLUS linked to Euro Stoxx 50

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **Citigroup Inc.** plans to price 0% buffered Performance Leveraged Upside Securities due March 2, 2018 linked to the **Euro Stoxx 50 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par plus double any gain in the index, up to a maximum payment of at least $13.80 per $10 principal amount. The exact maximum payment will be set at pricing.

Investors will receive par if the index declines by up to 10% and will be exposed to any losses beyond the 10% buffer.

The notes (Cusip: 17323B703) are expected to price Feb. 27 and settle three business days later.

Citigroup Global Markets Inc. is the agent.

Citigroup plans market-linked notes on iShares Russell 2000

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **Citigroup Inc.** plans to price 0% market-linked securities with leveraged upside participation to a cap and fixed percentage buffered downside due March 2018 linked to the **iShares Russell 2000 exchange-traded fund**, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par plus 150% of any gain in the fund, subject to a maximum return of 30% to 35% that will be set at pricing. Investors will receive par if the fund falls by up to 10% and will be exposed to any losses beyond the 10% buffer.

The notes (Cusip: 1730T04Q9) will price Feb. 27.

Citigroup Global Markets Inc. is the underwriter. Wells Fargo Advisors, LLC is the dealer.

Citigroup plans callable step-up coupon notes with 1.5% initial rate

By Susanna Moon

Chicago, Feb. 9 – **Citigroup Inc.** plans to price callable step-up coupon notes due Feb. 25, 2020, according to a 424B2 filing with the Securities and Exchange Commission.

Interest will be 1.5% for the first year, stepping up to 1.7% on Feb. 25, 2016, to 1.9% on Feb. 25, 2017, to 2.1% on Feb. 25, 2018 and to 2.3% on Feb. 25, 2019. Interest will be payable quarterly.

The payout at maturity will be par.

The notes will be callable at par on any interest payment date beginning Feb. 25, 2016.

Citigroup Global Markets Inc. is the underwriter.

The notes will price on Feb. 20.

The Cusip number is 1730T04F3.

Citigroup to price buffered jump securities linked to index basket

By Marisa Wong

Madison, Wis., Feb. 9 – **Citigroup Inc.** plans to price 0% buffered jump securities due Feb. 25, 2019 linked to an equally weighted basket of the **Euro Stoxx 50 index** and the **Russell 2000 index**, according to a 424B2 filing with the Securities and Exchange Commission.

If the basket finishes above its initial level, the payout at maturity will be par of $10 plus the greater of the basket return and 19%. Investors will receive par if the basket declines by 10% or less and will lose 1% for every 1% that it declines beyond 10%.

Citigroup Global Markets Inc. is the underwriter. Distribution is through Morgan Stanley Wealth Management.

The notes are expected to price on Feb. 20.

The Cusip number is 17323B802.

Credit Suisse plans accelerated barrier notes tied to S&P 500, Russell

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **Credit Suisse AG** plans to price 0% accelerated barrier notes due Jan. 31, 2019 linked to the **S&P 500 index** and the **Russell 2000 index**, according to a 424B2 filing with the Securities and Exchange Commission.

A knock-in event occurs if the final level of either index is less than or equal to its knock-in level, 70% of the initial level.

If the index return is positive, the payout at maturity will be par plus 135% of the return of the lowest-performing index.

Investors will receive par if the worst-performing index falls by up to 30% and will be fully exposed to the decline of the worst-performing index if it falls to or below the knock-in level.

The notes (Cusip: 22546V4Y9) will price Feb. 10 and settle Feb. 13.

Credit Suisse Securities (USA) LLC is the underwriter.

Deutsche Bank plans buffered digital notes linked to Russell 2000

By Susanna Moon

Chicago, Feb. 9 – **Deutsche Bank AG, London Branch** plans to price 0% buffered digital notes linked to the **Russell 2000 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes are expected to mature between 13 and 16 months after issue.

If the index finishes at or above the 85% barrier level, the payout at maturity will be the digital settlement amount of $1,052 to $1,061 for each $1,000 principal amount of notes. The exact digital return will be set at pricing.

Otherwise, investors will lose 1.17647% for each 1% decline beyond 15%.

The exact deal terms will be set at pricing.

Deutsche Bank Securities Inc. is the agent.

The Cusip number is 25152RUQ4.

Goldman Sachs Bank plans 1% CDs on Momentum Builder Multi-Asset 5

By Marisa Wong

Madison, Wis., Feb. 9 – **Goldman Sachs Bank USA** plans to price 1% certificates of deposit due Feb. 28, 2022 linked to the **GS Momentum Builder Multi-Asset 5 ER index**, according to a term sheet.

Interest is payable annually.

If the index return is greater than 7%, the payout at maturity will be par plus (a) 1.25 times (b) the index return minus 7%. If the index return is 7% or less, the payout will be par.

Goldman Sachs & Co. is the agent. Incapital LLC is the distributor.

The CDs are expected to price Feb. 23 and settle Feb. 26.

The Cusip number is 38148D5B6.

Goldman Sachs Bank plans CDs with 1.25x leverage on Momentum Builder

By Marisa Wong

Madison, Wis., Feb. 9 – **Goldman Sachs Bank USA** plans to price 0% certificates of deposit due Nov. 27, 2020 linked to the **GS Momentum Builder Multi-Asset 5 ER index**, according to a term sheet.

If the index return is positive, the payout at maturity will be par plus 125% of the index return. If the index return is zero or negative, the payout will be par.

Goldman Sachs & Co. is the agent. Incapital LLC is the distributor.

The CDs are expected to price Feb. 23 and settle Feb. 26.

The Cusip number is 38148D4X9.

Goldman Sachs Bank plans CDs with 2x leverage on Momentum Builder

By Marisa Wong

Madison, Wis., Feb. 9 – **Goldman Sachs Bank USA** plans to price 0% certificates of deposit due Feb. 28, 2022 linked to the **GS Momentum Builder Multi-Asset 5 ER index**, according to a term sheet.

If the index return is positive, the payout at maturity will be par plus 200% of the index return. If the index return is zero or negative, the payout will be par.

Goldman Sachs & Co. is the agent. Incapital LLC is the distributor.

The CDs are expected to price Feb. 23 and settle Feb. 26.

The Cusip number is 38148D4W1.

Goldman Sachs plans contingent coupon CDs on GS Momentum Builder index

By Marisa Wong

Madison, Wis., Feb. 9 – **Goldman Sachs Bank USA** plans to price contingent coupon certificates of deposit due Feb. 25, 2022 linked to the **GS Momentum Builder Multi-Asset 5 ER index**, according to a term sheet.

Each year, the CDs will pay a 2% coupon if the index closes at or above the initial index level on the coupon determination date for that year.

If the index return is positive, the payout at maturity will be par plus the index return. If the index return is zero or negative, the payout will be par.

Goldman Sachs & Co. is the agent. Incapital LLC is the distributor.

The CDs are expected to price Feb. 23 and settle Feb. 26.

The Cusip number is 38148D5F7.

Goldman Sachs plans contingent coupon CDs tied to GS Momentum Builder

By Marisa Wong

Madison, Wis., Feb. 9 – **Goldman Sachs Bank USA** plans to price contingent coupon certificates of deposit due Feb. 26, 2020 linked to the **GS Momentum Builder Multi-Asset 5 ER index**, according to a term sheet.

Each year, the CDs will pay a 0.5% coupon if the index closes at or above the initial index level on the coupon determination date for that year.

If the index return is positive, the payout at maturity will be par plus the index return. If the index return is zero or negative, the payout will be par.

Goldman Sachs & Co. is the agent. Incapital LLC is the distributor.

The CDs are expected to price Feb. 23 and settle Feb. 26.

The Cusip number is 38148D5G5.

Goldman Sachs plans protected CDs due 2019 on GS Momentum Builder

By Marisa Wong

Madison, Wis., Feb. 9 – **Goldman Sachs Bank USA** plans to price 0% certificates of deposit due Nov. 29, 2019 linked to the **GS Momentum Builder Multi-Asset 5 ER index**, according to a term sheet.

If the index return is positive, the payout at maturity will be par plus the index return. If the index return is zero or negative, the payout will be par.

Goldman Sachs & Co. is the agent. Incapital LLC is the distributor.

The CDs are expected to price Feb. 23 and settle Feb. 26.

The Cusip number is 38148D5A8.

Goldman Sachs plans variable-coupon CDs on GS Momentum Builder index

By Marisa Wong

Madison, Wis., Feb. 9 – **Goldman Sachs Bank USA** plans to price variable-coupon certificates of deposit due Feb. 25, 2022 linked to the **GS Momentum Builder Multi-Asset 5 ER index**, according to a term sheet.

Interest is payable annually. The interest rate will be the index return divided by the number of coupon payment dates that have occurred up to and including the current coupon payment date, subject to a minimum coupon rate that is expected to be 0.5% to 0.75% and will be set at pricing.

The payout at maturity will be par.

Goldman Sachs & Co. is the agent. Incapital LLC is the distributor.

The CDs are expected to price Feb. 23 and settle Feb. 26.

The Cusip number is 38148D5C4.

Goldman Sachs plans variable-coupon CDs tied to GS Momentum Builder

By Marisa Wong

Madison, Wis., Feb. 9 – **Goldman Sachs Bank USA** plans to price variable-coupon certificates of deposit due Feb. 24, 2023 linked to the **GS Momentum Builder Multi-Asset 5 ER index**, according to a term sheet.

Interest is payable annually. The interest rate will be the index return divided by the number of coupon payment dates that have occurred up to and including the current coupon payment date, subject to a minimum coupon rate of 0.75%.

The payout at maturity will be par.

Goldman Sachs & Co. is the agent. Incapital LLC is the distributor.

The CDs are expected to price Feb. 23 and settle Feb. 26.

The Cusip number is 38148D5D2.

Goldman to price five-year leveraged buffered notes tied to S&P 500

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **Goldman Sachs Group, Inc.** plans to price 0% leveraged buffered notes linked to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will mature 60 months following pricing.

The payout at maturity will be par plus 1.1 to 1.2 times any index gain, with the exact participation rate to be set at pricing.

Investors will receive par if the index falls by up to 25% and will lose 1.3333% for every 1% decline beyond 25%.

Goldman, Sachs & Co. is the agent.

The Cusip number is 38147QU46.

Goldman Sachs plans uncapped leveraged buffered notes on index basket

By Marisa Wong

Madison, Wis., Feb. 9 – **Goldman Sachs Group, Inc.** plans to price 36- to 39-month 0% leveraged buffered notes linked to a basket of indexes, according to a 424B2 filing with the Securities and Exchange Commission.

The basket consists of the **Euro Stoxx 50 index** with a 37% weight, the **FTSE 100 index** with a 23% weight, the **Topix index** with a 23% weight, **Swiss Market index** with a 9% weight and the **S&P/ASX 200 index** with an 8% weight.

If the basket return is positive, the payout at maturity will be par plus 1.04 to 1.14 times the basket return. The exact participation rate will be set at pricing.

Investors will receive par if the basket declines by up to 10% and will lose 1.1111% for each 1% decline in the basket beyond the 10% buffer.

The estimated value of the notes on the trade date is $945 to $965 per $1,000 principal amount.

Goldman Sachs & Co. is the underwriter.

Goldman Sachs plans leveraged buffered notes linked to index basket

By Marisa Wong

Madison, Wis., Feb. 9 – **Goldman Sachs Group, Inc.** plans to price 24- to 27-month 0% leveraged buffered notes linked to a basket of indexes, according to a 424B2 filing with the Securities and Exchange Commission.

The basket consists of the **Euro Stoxx 50 index** with a 37% weight, the **FTSE 100 index** with a 23% weight, the **Topix index** with a 23% weight, **Swiss Market index** with a 9% weight and the **S&P/ASX 200 index** with an 8% weight.

If the basket return is positive, the payout at maturity will be par plus 1.5 times the basket return, subject to a maximum settlement amount of $1,195 to $1,225 per $1,000 principal amount. The exact maximum payment will be set at pricing.

Investors will receive par if the basket declines by up to 10% and will lose 1.1111% for each 1% decline in the basket beyond the 10% buffer.

The estimated value of the notes on the trade date is $960 to $980 per $1,000 principal amount.

Goldman Sachs & Co. is the underwriter.

JPMorgan plans autocallable contingent interest notes linked to Tenet

By Jennifer Chiou

New York, Feb. 9 – **JPMorgan Chase & Co.** plans to price autocallable contingent interest notes due Feb. 22, 2016 linked to the common stock of **Tenet Healthcare Corp.**, according to an FWP with the Securities and Exchange Commission.

Each quarter, the notes will pay a contingent coupon at an annual rate of 7% to 9% if Tenet shares close at or above the trigger level, 55% of the initial share price, on the review date for that quarter.

The notes will be automatically called at par plus the contingent coupon if Tenet shares close at or above the initial share price on any review date other than the final review date.

If the final share price is greater than or equal to the trigger level, the payout at maturity will be par plus the final contingent interest payment. Otherwise, investors will lose 1% for every 1% that the final share price is less than the initial share price.

The notes (Cusip: 48125UEK4) will price on Feb. 17 and settle on Feb. 20.

J.P. Morgan Securities LLC is the agent.

JPMorgan plans autocallable contingent interest notes tied to VMWare

By Jennifer Chiou

New York, Feb. 9 – **JPMorgan Chase & Co.** plans to price autocallable contingent interest notes due Feb. 22, 2016 linked to the common stock of **VMWare, Inc.**, according to an FWP with the Securities and Exchange Commission.

Each quarter, the notes will pay a contingent coupon at an annual rate of 7% to 9% if VMWare shares close at or above the trigger level, 70% of the initial share price, on the review date for that quarter.

The notes will be automatically called at par plus the contingent coupon if VMWare shares close at or above the initial share price on any review date other than the final review date.

If the final share price is greater than or equal to the trigger level, the payout at maturity will be par plus the final contingent interest payment. Otherwise, investors will lose 1% for every 1% that the final share price is less than the initial share price.

The notes (Cusip: 48125UEJ7) will price on Feb. 17 and settle on Feb. 20.

J.P. Morgan Securities LLC is the agent.

JPMorgan plans capped buffered equity notes linked to Nikkei 225

By Jennifer Chiou

New York, Feb. 9 – **JPMorgan Chase & Co.** plans to price 0% capped buffered equity notes due March 1, 2017 linked to the **Nikkei 225index**, according to an FWP with the Securities and Exchange.

The payout at maturity will be par plus any gain in the index, up to a maximum return of 22.5%.

Investors will receive par if the index falls by up to 10% and will be lose 1% for each 1% beyond the 10% buffer.

The notes (Cusip: 48125UEM0) will price on Feb. 24 and settle on Feb. 27.

J.P. Morgan Securities LLC is the agent.

JPMorgan plans callable contingent interest notes tied to Russell 2000

By Susanna Moon

Chicago, Feb. 9 – **JPMorgan Chase & Co.** plans to price callable contingent interest notes due Feb. 24, 2025 linked to the **Russell 2000 index**, according to an FWP with the Securities and Exchange Commission.

The notes will pay a coupon at an annual rate of at least 7% if the index closes at or above the 65% coupon barrier level on a review date for that quarter.

The notes are callable at par on any interest payment date other than the first, second, third or final dates.

The payout at maturity will be par unless the index finishes below its 50% trigger level, in which case investors will be fully exposed to any losses.

J.P. Morgan Securities LLC is the agent.

The notes will price on Feb. 24 and settle on Feb. 27.

The Cusip number is 48125UCA8.

JPMorgan plans variable-rate range accrual CDs linked to Russell 2000

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **JPMorgan Chase Bank, NA** plans to price callable variable-rate range accrual certificates of deposit due Feb. 18, 2030 linked to the **Russell 2000 index**, according to a term sheet.

Interest will be fixed at 7% for the first year. After that, it will accrue at the applicable rate for each day that the index closes at or above the minimum index level of 915, subject to an interest rate cap.

The applicable rate will be 1.25 times the difference between the strike rate and six-month Libor. Interest is payable quarterly and cannot be less than zero.

The strike rate will be 4.5% beginning on Feb. 18, 2016, stepping up to 5.5% on Feb. 18, 2020 and to 6% on Feb. 18, 2025.

Interest will be capped at 5.625% beginning Feb. 18, 2016, stepping up to 6.875% on Feb. 18, 2020 and to 7.5% on Feb. 18, 2025.

The payout at maturity will be par.

The CDs will be callable at par on any quarterly call date beginning Aug. 18, 2015.

J.P. Morgan Securities LLC is the agent.

The CDs will price Feb. 13 and settle Feb. 18.

The Cusip number is 48125TW35.

JPMorgan plans contingent income autocallables on S&P GSCI Crude Oil

By Susanna Moon

Chicago, Feb. 9 – **JPMorgan Chase & Co.** plans to price contingent income autocallable securities due Aug. 18, 2015 linked to the **S&P GSCI Crude Oil Index Excess Return**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will pay a contingent monthly payment of at least 2.66667% if the index closes at or above its 80% barrier level on the observation date for that month.

The notes will be redeemed at par of $10 plus the contingent payment if the index closes at or above the 95% redemption threshold level on any determination date other than the final date.

The payout at maturity will be par plus the final coupon unless the index finishes below its 80% trigger level, in which case investors will be fully exposed to any losses.

J.P. Morgan Securities LLC is the agent.

The notes will price on Feb. 13.

The Cusip number is 48125UCC4.

JPMorgan plans callable step-up notes due 2023 with 2.125% initial rate

By Susanna Moon

Chicago, Feb. 9 – **JPMorgan Chase & Co.** plans to price callable step-up fixed-rate notes due Feb. 24, 2023, according to an FWP filing with the Securities and Exchange Commission.

Interest will be 2.125% for the first three years, stepping up to 3.125% on Feb. 24, 2018, to 3.875% on Feb. 24, 2021 and to 5% on Feb. 24, 2022.

Interest will be payable semiannually.

The payout at maturity will be par.

The notes will be callable at par on any interest payment date beginning Feb. 24, 2018.

J.P. Morgan Securities LLC is the agent.

The notes will price on Feb. 19 and settle on Feb. 24.

The Cusip number is 48125UCE0.

Morgan Stanley plans contingent income autocallables on S&P GSCI Crude Oil Index - Excess Return

By Jennifer Chiou

New York, Feb. 9 – **Morgan Stanley** plans to price contingent income autocallable securities due Feb. 9, 2018 linked to the **S&P GSCI Crude Oil Index - Excess Return**, according to a 424B2 filing with the Securities and Exchange Commission.

The securities will pay a contingent quarterly coupon of 8.25% per year if the index closes at or above the 67.5% barrier level on the determination date for that quarter. Otherwise, no coupon will be paid for that quarter.

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

If the notes are not called and the index finishes at or above the 55% downside threshold level, the payout at maturity will be par. Investors will receive the contingent payment if the final level is not below the barrier level.

Otherwise, investors will share in any losses.

The notes (Cusip: 61762GDD3) will price on Feb. 10 and settle on Feb. 13.

Morgan Stanley & Co. LLC is the agent.

Nomura plans contingent coupon trigger notes linked to Russell 2000

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **Nomura America Finance, LLC** plans to price contingent coupon trigger notes due Feb. 18, 2025 linked to the **Russell 2000 index**, according to a 424B2 with the Securities and Exchange Commission.

The notes will pay interest at an annualized rate of 8% to 8.2% if the index closes above the 70% trigger level on any quarterly interest determination date. If the index closes at or below the trigger level, no interest will be paid for that interest period.

If the index finishes at or above the 50% barrier level, the payout at maturity will be par. Otherwise, investors will be fully exposed to the decline of the index from its initial level.

The notes (Cusip: 65539ABP4) are expected to price Feb.11 and settle Feb. 18.

Nomura Securities International, Inc. is the agent.

RBC plans redeemable step-up notes due 2030 with 3% initial rate

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **Royal Bank of Canada** plans to price redeemable step-up notes due Feb. 19, 2030, according to a 424B2 filing with the Securities and Exchange Commission.

The interest rate will be 3% for the first 10 years, stepping up to 3.5% for years 11 through 13, to 4.25% for year 14 and to 5% for year 15. Interest will be payable semiannually.

The payout at maturity will be par.

The notes will be callable at par on Feb. 19, 2020, Feb. 19, 2025, Feb. 19, 2028 and Feb. 19, 2029.

RBC Capital Markets, LLC is the underwriter.

The notes (Cusip: 78012KAH0) are expected to settle Feb. 19.

New Issue: BofA prices $7.94 million capped buffered step-up notes on S&P 500

By Marisa Wong

Madison, Wis., Feb. 9 – **Bank of America Corp.** priced $7.94 million of buffered step-up notes with cap due Aug. 9, 2018 linked to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange Commission.

If the index finishes above the step-up value – 120% of the initial level – the payout at maturity will be par plus the index gain, with the return capped at 40%.

If the index finishes at or below the step-up level but at or above the initial level, the payout will be par plus the step-up return of 20%.

Investors will receive par for losses up to 15% and will be exposed to any losses beyond the buffer.

BofA Merrill Lynch is the agent.

Issuer:	Bank of America Corp.		
Issue:	Buffered step-up notes with cap		
Underlying index:	S&P 500		
Amount:	$7,939,000	Initial level:	2,041.51
Maturity:	Aug. 9, 2018	Step-up value:	2,449.81, 120% of initial level
Coupon:	0%	Threshold level:	1,735.28, 85% of initial level
Price:	Par of $1,000	Pricing date:	Feb. 4
Payout at maturity:	If index finishes above step-up value, par plus return, capped at 40%; if index finishes at or below step-up level but at or above initial level, par plus 20%; par for losses up to 15% and exposure to any losses beyond buffer	Settlement date:	Feb. 9
		Agent:	BofA Merrill Lynch
		Fees:	0.25%
		Cusip:	06048WQG8

New Issue:
Bank of America prices $5 million 12-year Mitts linked to S&P 500

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **Bank of America Corp.** priced $5 million of 0% Market Index Target-Term Securities due Feb. 26, 2027 linked to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par of $10 plus 100.9% of the index return. If the index falls, investors will receive par.

The final index value will be the average of the closing index values on the five trading days ending Feb. 23, 2027.

BofA Merrill Lynch is the agent.

Issuer:	Bank of America Corp.	Initial level:	2,062.52
Issue:	Market Index Target-Term Securities	Final level:	Average of the closing index levels on the five trading days ending Feb. 23, 2027
Underlying index:	S&P 500		
Amount:	$5 million		
Maturity:	Feb. 26, 2027	Pricing date:	Feb. 5
Coupon:	0%	Settlement date:	Feb. 12
Price:	Par of $10	Underwriter:	BofA Merrill Lynch
Payout at maturity:	Par plus 100.9% of any index gain; floor of par	Fees:	2%
		Cusip:	06053M864

New Issue:
Barclays prices $503,000 9% autocallable reverse convertibles tied to Chicago Bridge

By Susanna Moon

Chicago, Feb. 9 – **Barclays Bank plc** priced $503,000 of 9% single observation autocallable reverse convertible notes due Feb. 10, 2016 linked to **Chicago Bridge & Iron Co. NV** shares, according to a 424B2 filing with the Securities and Exchange Commission.

Interest will be payable monthly.

The notes will be called at par if Chicago Bridge shares close at or above the initial share price on any quarter review date.

A knock-in event occurs if the stock ever closes below the 68% knock-in barrier on any trading day during the life of the notes.

If the notes are not called, the payout at maturity will be par unless the stock falls and a knock-in event occurs, in which case the payout will be a number of Chicago Bridge shares equal to $1,000 divided by the initial share price or the cash equivalent.

Barclays is the agent.

Issuer:	Barclays Bank plc		shares
Issue:	Autocallable reverse convertible notes	Call:	At par if closing share price is at or above initial share price on quarterly review date
Underlying stock:	Chicago Bridge & Iron Co. NV (Symbol: CBI)		
Amount:	$503,000	Initial share price:	$35.81
Maturity:	Feb. 10, 2016	Knock-in barrier:	$24.35, 68% of initial share price
Coupon:	9%, payable monthly	Pricing date:	Feb. 5
Price:	Par	Settlement date:	Feb. 10
Payout at maturity:	Par unless the stock falls and ever dips below 68% knock-in barrier, in which case 27.92516 Chicago Bridge	Agent:	Barclays
		Fees:	2.1%
		Cusip:	06741JZ28

New Issue:
Credit Suisse prices $21.86 million more VelocityShares 3x Long Crude Oil ETNs

New York, Feb. 9 – **Credit Suisse AG, Nassau Branch** priced another $21.86 million of 0% VelocityShares 3x Long Crude Oil ETNs due Feb. 9, 2032 linked to the **S&P GSCI Crude Oil Index Excess Return** index, according to a 424B2 filing with the Securities and Exchange Commission.

The $300 million principal amount add-on priced at 7.2874 for proceeds of $21,862,200.

The original $5 million of notes priced on Feb. 7, 2012.

The payout at maturity will equal the closing indicative value of the notes on Feb. 2, 2032.

The closing indicative value of the notes on the inception date was $50. On subsequent days, it equals (a) (i) the closing indicative value on the preceding day times (ii) the daily ETN performance of the notes on that day minus (b) the daily investor fee.

The closing indicative value will never be less than zero. If the intraday indicative value of the notes is zero or less at any time or the closing indicative value is equal to zero, the closing indicative value of the notes on that day and on all following days will be zero.

The daily ETN performance equals (a) one plus (b) the daily accrual plus (c) the index return over the previous day's closing index level times three. The daily accrual is the rate of interest that could be earned on a notional capital reinvestment at the 91-day Treasury rate.

The daily investor fee is an annualized amount equal to 1.35% of the closing indicative value on the preceding day.

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

The company can accelerate the notes if their intraday indicative value is ever 15% or less of the prior day's closing indicative value.

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

Credit Suisse Securities (USA) LLC is the agent. VLS Securities, LLC will receive all or part of the daily investor fee in consideration for its role in marketing and placing the securities under the VelocityShares brand.

Issuer:	Credit Suisse AG, Nassau Branch		ETN performance equals one plus daily accrual plus three times index's return over previous day's closing level
Issue:	VelocityShares 3x Long Crude Oil ETN		
Underlying index:	S&P GSCI Crude Oil Index Excess Return	Put option:	Subject to minimum of 25,000 notes and 0.05% early redemption charge
Amount:	$5,415,527,100, increased from original $5 million	Acceleration:	If intraday indicative value of notes on any day is 15% or less of prior day's closing indicative value
Proceeds:	$21,862,200 for latest $300 million		
Maturity:	Feb. 9, 2032		
Coupon:	0%	Pricing date:	Feb. 7, 2012 for original issue; Feb. 6 for latest add-on
Prices:	Par of $50 for original $5 million; 7.2874 for latest $300 million	Settlement date:	Feb. 10, 2012 for original issue; Feb. 11 for latest add-on
Payout at maturity:	Amount equal to closing indicative value of notes on Feb. 2, 2032	Agent:	Credit Suisse Securities (USA) LLC
Closing indicative value:	Closing indicative value on preceding day times daily ETN performance on that day minus daily investor fee; daily	Fees:	0.00%
		Listing:	NYSE Arca: UWTI
		Cusip:	22542D589

New Issue:
Credit Suisse prices $6.7 million autocallable notes on Euro Stoxx 50, Russell 2000

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **Credit Suisse AG, Nassau Branch** priced $6.7 million of autocallable securities due Feb. 12, 2018 linked to the **Euro Stoxx 50 index** and the **Russell 2000 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will be automatically called at par plus an annualized call premium of 12.5% if each index closes at or above its trigger level on any of three annual observation dates. The trigger levels are equal to the initial levels on the first observation date and 90% of the initial levels on the second and third observation dates.

If the notes are not called, the payout at maturity will be par if both indexes finish at or above the 70% knock-in level. If either index closes below the knock-in level, investors will be exposed to losses on the worst-performing index.

Barclays is the agent.

Issuer:	Credit Suisse AG, Nassau Branch		
Issue:	Autocallable securities		
Underlying indexes:	Euro Stoxx 50 and Russell 2000	Initial levels:	3,398.16 for Euro Stoxx, 1,205.464 for Russell 2000
Amount:	$6.7 million		
Maturity:	Feb. 12, 2018	Trigger levels:	100% of initial levels on first observation date; 90% of initial levels on second and third observation dates
Coupon:	0%		
Price:	Par		
Payout at maturity:	Par if both indexes finish at or above 70% knock-in level; if either index closes below its knock-in level, exposure to decline of worst-performing index	Knock-in levels:	2,378.712 for Euro Stoxx, 843.8248 for Russell 2000, 70% of initial levels
		Pricing date:	Feb. 6
		Settlement date:	Feb. 10
		Agent:	Barclays
Call:	At par plus 12.5% per year if each index closes at or above trigger level on	Fees:	2.23%
		Cusip:	22546V4R4

New Issue:
Credit Suisse prices $4.35 million more VelocityShares 3x Long Natural Gas ETNs

New York, Feb. 9 – **Credit Suisse AG, Nassau Branch** priced another $4.35 million of 0% VelocityShares 3x Long Natural Gas ETNs due Feb. 9, 2032 linked to the **S&P GSCI Natural Gas Index Excess Return** index, according to a 424B2 filing with the Securities and Exchange Commission.

The $90 million principal amount add-on priced at 4.828 for proceeds of $4,345,200.

The original $5 million of notes priced on Feb. 7, 2012.

The payout at maturity will equal the closing indicative value of the notes on Feb. 2, 2032.

The closing indicative value of the notes on the inception date was $50. On subsequent days, it equals (a) (i) the closing indicative value on the preceding day times (ii) the daily ETN performance of the notes on that day minus (b) the daily investor fee.

The closing indicative value will never be less than zero. If the intraday indicative value of the notes is zero or less at any time or the closing indicative value is equal to zero, the closing indicative value of the notes on that day and on all following days will be zero.

The daily ETN performance equals (a) one plus (b) the daily accrual plus (c) the index return over the previous day's closing index level times three. The daily accrual is the rate of interest that could be earned on a notional capital reinvestment at the 91-day Treasury rate.

The daily investor fee is an annualized amount equal to 1.65% of the closing indicative value on the preceding day.

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

The company can accelerate the notes if their intraday indicative value is ever 15% or less of the prior day's closing indicative value.

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

Credit Suisse Securities (USA) LLC is the agent. VLS Securities, LLC will receive all or part of the daily investor fee in consideration for its role in marketing and placing the securities under the VelocityShares brand.

Issuer:	Credit Suisse AG, Nassau Branch		daily ETN performance equals one plus daily accrual plus three times index's return over previous day's closing level
Issue:	VelocityShares 3x Long Natural Gas ETN		
Underlying index:	S&P GSCI Natural Gas Index Excess Return	Put option:	Subject to minimum of 25,000 notes and 0.05% early redemption charge
Amount:	$12,111,250,000, increased from original $5 million	Acceleration:	If intraday indicative value of notes on any day is 15% or less of prior day's closing indicative value
Proceeds:	$4,345,200 for latest $90 million		
Maturity:	Feb. 9, 2032		
Coupon:	0%	Pricing date:	Feb. 7, 2012 for original issue; Feb. 6 for latest add-on
Prices:	Par of $50 for original $5 million; 4.828 for latest $90 million	Settlement date:	Feb. 10, 2012 for original issue; Feb. 11 for latest add-on
Payout at maturity:	Amount equal to closing indicative value of notes on Feb. 2, 2032	Agent:	Credit Suisse Securities (USA) LLC
Closing indicative value:	Closing indicative value on preceding day times daily ETN performance on that day minus daily investor fee;	Fees:	0.00%
		Listing:	NYSE Arca: UGAZ
		Cusip:	22542D571

New Issue:
Credit Suisse prices $2.81 million dual directional buffered return enhanced notes on S&P 500

By Jennifer Chiou

New York, Feb. 9 – **Credit Suisse, London Branch** priced $2.81 million of 0% dual directional buffered return enhanced notes due Feb. 24, 2016 linked to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par plus any index gain, subject to a maximum return of 11.1%. If the index declines by 11.1% or less, the payout will be par plus the absolute value of the index return.

Investors will share fully in any losses if the index declines beyond 11.1%.

J.P. Morgan Securities Inc. and JPMorgan Chase Bank, NA are the placement agents.

Issuer:	Credit Suisse, London Branch		
Issue:	Dual directional buffered return enhanced notes		
Underlying index:	S&P 500	Initial index level:	2,055.47
Amount:	$2.81 million	Pricing date:	Feb. 6
Maturity:	Feb. 24, 2016	Settlement date:	Feb. 10
Coupon:	0%	Agents:	J.P. Morgan Securities Inc. and JPMorgan Chase Bank, NA
Price:	Par		
Payout at maturity:	Par plus any index gain, up to maximum return of 11.1%; par plus absolute value of index return if index declines by 11.1% or less; full exposure to losses if index declines beyond 11.1%	Fees:	1%
		Cusip:	22546V4Q6

New Issue:
Goldman Sachs prices $11.68 million step-up notes with 1% initial rate

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **Goldman Sachs Group, Inc.** priced $11.68 million of callable step-up fixed-rate notes due Feb. 12, 2018, according to a 424B2 filing with the Securities and Exchange Commission.

The interest rate is 1% initially, stepping up to 2% on Feb. 12, 2016 and to 3% on Feb. 12, 2017. Interest is payable semiannually.

The payout at maturity will be par.

The notes will be callable at par quarterly beginning Aug. 12, 2015.

Goldman Sachs & Co. is the underwriter.

Issuer:	Goldman Sachs Group, Inc.	Payout at maturity:	Par
Issue:	Callable step-up fixed-rate notes	Call option:	At par quarterly beginning Aug. 12, 2015
Amount:	$11.68 million		
Maturity:	Feb. 12, 2018	Pricing date:	Feb. 5
Coupon:	1% initially, stepping up to 2% on Feb. 12, 2016 and to 3% on Feb. 12, 2017; payable semiannually	Settlement date:	Feb. 12
		Underwriter:	Goldman Sachs & Co.
		Fees:	0.425%
Price:	Par	Cusip:	38147QTR7

New Issue:
HSBC prices $18.82 mln 8.5% STEP Income Securities tied to Micron

By Marisa Wong

Madison, Wis., Feb. 9 – **HSBC USA Inc.** priced $18.82 million of 8.5% STEP Income Securities due Feb. 19, 2016 linked to **Micron Technology Inc.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

Interest will be payable quarterly.

If Micron Technology stock finishes at or above the 108.5% step level, the payout at maturity will be par of $10 plus the step payment of 1.71%.

If the stock finishes below the step level but at or above the 95% trigger level, the payout will be par.

Otherwise, investors will be exposed to any losses.

BofA Merrill Lynch is the agent.

Issuer:	HSBC USA Inc.		
Issue:	STEP Income Securities		
Underlying stock:	Micron Technology Inc. (Nasdaq: MU)	Initial price:	$29.35
Amount:	$18,819,810	Step level:	$31.84, 108.5% of initial price
Maturity:	Feb. 19, 2016	Threshold price:	$27.88, 95% of initial price
Coupon:	8.5%, payable quarterly	Pricing date:	Feb. 5
Price:	Par of $10	Settlement date:	Feb. 12
Payout at maturity:	If stock finishes at or above the step level, par plus 1.71%; if stock finishes below step level but at or above trigger level, par; otherwise, investors will be exposed to any losses	Underwriters:	BofA Merrill Lynch
		Fees:	1.75%
		Cusip:	40434F553

New Issue:
JPMorgan prices $1 mln 9% reverse exchangeables on Pharmacyclics

By Jennifer Chiou

New York, Feb. 9 – **JPMorgan Chase & Co.** priced $1 million of 9% annualized reverse exchangeable notes due May 8, 2015 linked to **Pharmacyclics, Inc.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

Interest is payable monthly.

The payout at maturity will be par in cash unless Pharmacyclics stock ever closes below the initial price by more than 40.2114% and finishes below the initial share price, in which case investors will receive a number of Pharmacyclics shares equal to $1,000 divided by the initial share price or, at JPMorgan's option, the cash equivalent.

J.P. Morgan Securities LLC is the agent.

Issuer:	JPMorgan Chase & Co.		
Issue:	Reverse exhangeable notes		
Underlying stock:	Pharmacyclics, Inc. (Symbol: PCYC)	Initial price:	$165.60
Amount:	$1 million	Trigger amount:	$99.01, 59.7886% of initial share price
Maturity:	May 8, 2015	Pricing date:	Feb. 5
Coupon:	9%, payable monthly	Settlement date:	Feb. 10
Price:	Par	Agent:	J.P. Morgan Securities LLC
Payout at maturity:	Par in cash unless Pharmacyclics shares fall below trigger level during the life of the notes and finish below the initial price, in which case 6.0386 Pharmacyclics shares	Fees:	0.75%
		Cusip:	48125UEF5

New Issue:
JPMorgan prices $906,000 capped return enhanced notes tied to Russell

By Toni Weeks

San Luis Obispo, Calif., Feb. 9 – **JPMorgan Chase & Co.** priced $906,000 of 0% capped return enhanced notes due Aug. 10, 2016 linked to the **Russell 2000 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par plus triple any gain in the index, subject to a maximum return of 24%. Investors will be fully exposed to any losses.

J.P. Morgan Securities LLC is the agent.

Issuer:	JPMorgan Chase & Co.		
Issue:	Capped return enhanced notes		
Underlying index:	Russell 2000	Initial level:	1,208.707
Amount:	$906,000	Pricing date:	Feb. 5
Maturity:	Aug. 10, 2016	Settlement date:	Feb. 10
Coupon:	0%	Agent:	J.P. Morgan Securities LLC
Price:	Par	Fees:	None
Payout at maturity:	Par plus 300% of any gain in the index, subject to maximum return of 24%; exposure to losses	Cusip:	48127D6V5

New Issue:
RBC sells $3.64 million contingent income autocallables on salesforce

By Marisa Wong

Madison, Wis., Feb. 9 – **Royal Bank of Canada** priced $3.64 million of contingent income autocallable securities due Feb. 11, 2016 linked to **salesforce.com, inc.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will pay a contingent quarterly coupon at an annual rate of 11.3% if salesforce.com stock closes at or above the 75% downside threshold level on a determination date for that quarter.

The notes will be redeemed at par of $10 plus the contingent payment if the stock closes at or above the initial level on any of the first three quarterly determination dates.

If the notes are not called, the payout at maturity will be par plus the contingent payment unless the stock finishes below its 75% downside threshold level, in which case the payout will be a number of salesforce.com shares equal to $10 divided by the initial share price or, at the issuer's option, the cash equivalent.

RBC Capital Markets, LLC is the agent. Morgan Stanley Wealth Management is the dealer.

Issuer:	Royal Bank of Canada		
Issue:	Contingent income autocallable securities	Call:	contingent coupon; otherwise, 0.169 salesforce.com shares At par plus contingent coupon if salesforce.com shares close at or above initial share price on any of the first three determination dates
Underlying stock:	salesforce.com, inc. (Symbol: CRM)		
Amount:	$3,643,600		
Maturity:	Feb. 11, 2016		
Coupon:	11.3% per year, payable quarterly if salesforce.com shares close at or downside threshold level on determination date for that quarter	Initial share price:	$59.17
		Downside threshold level:	$44.38, 75% of initial share price
		Pricing date:	Feb. 6
		Settlement date:	Feb. 11
		Agent:	RBC Capital Markets, LLC
Price:	Par of $10.00	Distribution:	Morgan Stanley Wealth Management
Payout at maturity:	If stock finishes at or above downside threshold level, par plus final	Fees:	1.75%
		Cusip:	780082368

New Issue:
UBS prices $301,000 trigger phoenix autocallable optimization securities linked to Royal Caribbean

New York, Feb. 9 – **UBS AG, London Branch** priced $301,000 of trigger phoenix autocallable optimization securities due Feb. 16, 2017 linked to the common stock of **Royal Caribbean Cruises Ltd**, according to a 424B2 filing with the Securities and Exchange Commission.

If Royal Caribbean stock closes at or above the trigger price – 80% of the initial share price – on a quarterly observation date, the issuer will pay a contingent coupon for that quarter at the rate of 13.85%. Otherwise, no coupon will be paid that quarter.

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

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

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

Issuer:	UBS AG, London Branch		
Issue:	Trigger phoenix autocallable optimization securities	Call:	Automatically at par plus contingent coupon if Royal Caribbean shares close at or above initial price on a quarterly observation date
Underlying stock:	Royal Caribbean Cruises Ltd (NYSE: RCL)		
Amount:	$301,000	Initial share price:	$73.75
Maturity:	Feb. 16, 2017	Trigger price:	$59.00, 80% of initial price
Coupon:	13.85%, payable quarterly if stock closes at or above trigger price on observation date for that quarter	Pricing date:	Feb. 9
		Settlement date:	Feb. 12
		Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Price:	Par of $10.00		
Payout at maturity:	Par plus contingent coupon if Royal Caribbean shares finish at or above trigger price; otherwise, par plus stock return	Fees:	1.5%
		Cusip:	90274L889

New Issue:
UBS prices $257,500 trigger phoenix autocallables linked to Expedia

New York, Feb. 9 – **UBS AG, London Branch** priced $257,500 of trigger phoenix autocallable optimization securities due Aug. 16, 2016 linked to the common stock of **Expedia Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

If Expedia stock closes at or above the trigger price – 80% of the initial share price – on a quarterly observation date, the issuer will pay a contingent coupon for that quarter at the rate of 11.86%. Otherwise, no coupon will be paid that quarter.

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

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

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

Issuer:	UBS AG, London Branch		return
Issue:	Trigger phoenix autocallable optimization securities	Call:	Automatically at par plus contingent coupon if Expedia shares close at or above initial price on a quarterly observation date
Underlying stock:	Expedia Inc. (Nasdaq: EXPE)		
Amount:	$257,500		
Maturity:	Aug. 16, 2016	Initial share price:	$78.20
Coupon:	11.86%, payable quarterly if stock closes at or above trigger price on observation date for that quarter	Trigger price:	$62.56, 80% of initial price
		Pricing date:	Feb. 9
		Settlement date:	Feb. 12
Price:	Par of $10.00	Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Payout at maturity:	Par plus contingent coupon if Expedia shares finish at or above trigger price; otherwise, par plus stock return	Fees:	1.5%
		Cusip:	90274M101

New Issue:
UBS prices $139,920 12.78% trigger yield optimization notes on FireEye

New York, Feb. 9 – **UBS AG, London Branch** priced $139,920.98 of 12.78% trigger yield optimization notes due Feb. 12, 2016 linked to the common stock of **FireEye, Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

The face amount of each note is $35.54, which is equal to the initial share price of FireEye stock.

Interest is payable monthly.

The payout at maturity will be par unless the final price of FireEye stock is less than 75% of the initial share price, in which case investors will receive one FireEye share per note.

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

Issuer:	UBS AG, London Branch		otherwise, par
Issue:	Trigger yield optimization notes	Initial share price:	$35.54
Underlying stock:	FireEye, Inc. (Nasdaq: FEYE)	Trigger price:	$26.66, 75% of initial price
Amount:	$139,920.98	Pricing date:	Feb. 9
Maturity:	Feb. 12, 2016	Settlement date:	Feb. 12
Coupon:	12.78%, payable monthly	Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Price:	Par of $35.54		
Payout at maturity:	If final share price is less than trigger price, one FireEye share;	Fees:	2%
		Cusip:	90274M127

New Issue:
UBS prices $129,000 trigger phoenix autocallable optimization securities linked to Gilead Sciences

New York, Feb. 9 – **UBS AG, London Branch** priced $129,000 of trigger phoenix autocallable optimization securities due Feb. 17, 2016 linked to the common stock of **Gilead Sciences, Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

If Gilead Sciences stock closes at or above the trigger price – 77% of the initial share price – on a bimonthly observation date, the issuer will pay a contingent coupon for that two months at the rate of 9.95%. Otherwise, no coupon will be paid that two months.

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

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

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

Issuer:	UBS AG, London Branch		return
Issue:	Trigger phoenix autocallable optimization securities	Call:	Automatically at par plus contingent coupon if Gilead Sciences shares close at or above initial price on a bimonthly observation date
Underlying stock:	Gilead Sciences, Inc. (Nasdaq: GILD)		
Amount:	$129,000		
Maturity:	Feb. 17, 2016	Initial share price:	$96.90
Coupon:	9.95%, payable bimonthly if stock closes at or above trigger price on observation date for that two months	Trigger price:	$74.61, 77% of initial price
		Pricing date:	Feb. 9
		Settlement date:	Feb. 12
Price:	Par of $10.00	Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Payout at maturity:	Par plus contingent coupon if Gilead Sciences shares finish at or above trigger price; otherwise, par plus stock	Fees:	1.37%
		Cusip:	90274L871

New Issue:
FHLB prices $25 million seven-year callable step up notes at 1.625% initial rate

New York, Feb. 9 - **Federal Home Loan Banks** priced $25 million of 1.625% initial rate seven-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Feb. 28, 2022 and have a Canary call.

BOSC Inc. is the manager.

Issuer:	Federal Home Loan Banks	Call:	Canary call
Issue:	Step up notes	Pricing date:	Feb. 9
Amount:	$25 million	Settlement date:	Feb. 27
Maturity:	Feb. 28, 2022	Underwriter:	BOSC Inc.
Coupon:	1.625% initial rate	Cusip:	3130A46X5
Price:	Par		

New Issue:
FHLB prices $20 mln 15-year callable step up notes at 2% initial rate

New York, Feb. 9 - **Federal Home Loan Banks** priced $20 million of 2% initial rate 15-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Feb. 27, 2030 and have a Bermuda call.

Stern Agee is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Feb. 6
Amount:	$20 million	Settlement date:	Feb. 27
Maturity:	Feb. 27, 2030	Underwriter:	Stern Agee
Coupon:	2% initial rate	Cusip:	3130A46T4
Price:	Par		

New Issue:
FHLB prices $15 million five-year callable step up notes at 1.75% initial rate

New York, Feb. 9 - **Federal Home Loan Banks** priced $15 million of 1.75% initial rate five-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Feb. 27, 2020 and have a Bermuda call.

Incapital is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Feb. 6
Amount:	$15 million	Settlement date:	Feb. 27
Maturity:	Feb. 27, 2020	Underwriter:	Incapital
Coupon:	1.75% initial rate	Cusip:	3130A46Q0
Price:	Par		

New Issue:
FHLB prices $15 million five-year callable step up notes at 1.75% initial rate

New York, Feb. 9 - **Federal Home Loan Banks** priced $15 million of 1.75% initial rate five-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Feb. 27, 2020 and have a Bermuda call.

MBS is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Feb. 6
Amount:	$15 million	Settlement date:	Feb. 27
Maturity:	Feb. 27, 2020	Underwriter:	MBS
Coupon:	1.75% initial rate	Cusip:	3130A46S6
Price:	Par		

New Issue:
FHLB prices $15 mln 10-year callable step up notes at 2% initial rate

New York, Feb. 9 - **Federal Home Loan Banks** priced $15 million of 2% initial rate 10-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Feb. 27, 2025 and have a Bermuda call.

Amherst and Mesirow are the managers.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Feb. 9
Amount:	$15 million	Settlement date:	Feb. 27
Maturity:	Feb. 27, 2025	Underwriters:	Amherst and Mesirow
Coupon:	2% initial rate	Cusip:	3130A46V9
Price:	Par		

New Issue:
FHLB prices $15 million seven-year callable step up notes at 1.25% initial rate

New York, Feb. 9 - **Federal Home Loan Banks** priced $15 million of 1.25% initial rate seven-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Feb. 28, 2022 and have a Bermuda call.

First Tennessee is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Feb. 9
Amount:	$15 million	Settlement date:	Feb. 27
Maturity:	Feb. 28, 2022	Underwriter:	First Tennessee
Coupon:	1.25% initial rate	Cusip:	3130A47E6
Price:	Par		

New Issue:
FHLB prices $15 mln 8.5-year callable step up notes at 2% initial rate

New York, Feb. 9 - **Federal Home Loan Banks** priced $15 million of 2% initial rate 8.5-year callable step up notes at par, according to the agency's web site.

The bonds will mature on Aug. 25, 2023 and have a Bermuda call.

Incapital and Mesirow are the managers.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	Feb. 9
Amount:	$15 million	Settlement date:	Feb. 27
Maturity:	Aug. 25, 2023	Underwriters:	Incapital and Mesirow
Coupon:	2% initial rate	Cusip:	3130A47F3
Price:	Par		

New Issue:
FHLB prices $10 million 15-year callable range notes at 5%

New York, Feb. 9 - **Federal Home Loan Banks** priced $10 million of 5% 15-year callable range notes at par, according to the agency's web site.

The bonds will mature on March 11, 2030 and have a Bermuda call.

Barclays Capital is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Range notes	Pricing date:	Feb. 9
Amount:	$10 million	Settlement date:	March 11
Maturity:	March 11, 2030	Underwriter:	Barclays Capital
Coupon:	5%	Cusip:	3130A47G1
Price:	Par		

BANK OF AMERICA CORP.

• Fixed-to-floating notes due Feb. 17, 2020; via BofA Merrill Lynch; settlement Feb. 17; Cusip: 06048WQH6

• Leveraged Index Return Notes due August 2016 linked to the Euro Stoxx 50 index; via BofA Merrill Lynch; pricing in February

BANK OF MONTREAL

• 0% notes due March 4, 2016 linked to the BMO Q-30 Strategy; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip 06366RZZ1

• 0% contingent risk absolute return notes due Feb. 26, 2021 linked to the iShares MSCI EAFE exchange-traded fund; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RZU2

• 0% buffered bullish enhanced return notes due Feb. 28, 2020 linked to the iShares MSCI EAFE exchange-traded fund; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RZX6

• Tracking notes due March 4, 2016 linked to the Morningstar MLP Composite index; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RA21

• 0% buffered bullish enhanced return notes due Feb. 28, 2017 linked to the Russell 2000 index; 90% trigger; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RZY4

• 0% bullish enhanced return notes due Feb. 28, 2018 linked to the Russell 2000 index; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RZS7

• 0% buffered bullish enhanced return notes due Feb. 28, 2019 linked to the S&P 500 index; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RA54

• 0% buffered bullish enhanced return notes due Feb. 28, 2019 linked to the S&P 500 index; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RZT5

• 0% buffered bullish enhanced return notes due Feb. 28, 2018 linked to the S&P 500 index; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RA47

• 0% contingent risk absolute return notes due Feb. 26, 2021 linked to the SPDR Dow Jones Industrial Average exchange-traded fund; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RA62

• 0% contingent risk absolute return notes due Feb. 26, 2021 linked to the SPDR Dow Jones Industrial Average exchange-traded fund; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RZR9

• 0% contingent risk absolute return notes due Feb. 26, 2021 linked to the SPDR Euro Stoxx 50 exchange-traded fund; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RZQ1

• 0% buffered bullish enhanced return notes due Feb. 28, 2017 linked to the SPDR S&P Oil & Gas Exploration & Production exchange-traded fund; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RZW8

• 15% autocallable cash-settled notes due Feb. 29, 2016 linked to the SPDR S&P Oil & Gas Exploration & Production exchange-traded fund; via BMO Capital Markets Corp.; pricing Feb. 25; Cusip: 06366RZV0

BANK OF NOVA SCOTIA

• 0% series A enhanced participation notes due Aug. 30, 2019 linked to the PowerShares S&P 500 Low Volatility Portfolio exchange-traded fund; via Scotia Capital (USA) Inc.; pricing Feb. 23; Cusip: 064159EB8

BANK OF THE WEST

• Contingent variable-income market-linked certificates of deposit due Feb. 28, 2022 linked to a basket of stocks; via BNP Paribas Securities Corp.; pricing Feb. 23; Cusip 06426XMM9

• Income advantage market-linked certificates of deposit due Feb. 28, 2022 linked to a basket of five equally weighted stocks; via BNP Paribas Securities Corp.; pricing Feb. 23; Cusip 06426XMN7

• Income advantage market-linked certificates of deposit due Feb. 28, 2022 linked to a basket of commodity futures indexes; via BNP Paribas Securities Corp.; pricing Feb. 23; Cusip 06426XMP2

• 0% market-linked certificates of deposit due Feb. 28, 2022 linked to the DWA Large Cap Sector Rotation Target Volatility 7 index; via BNP Paribas Securities Corp.; pricing Feb. 24; Cusip 06426XMR8

• 0% market-linked certificates of deposit due Feb. 28, 2022 linked to the Morningstar Ultimate Stock-Pickers Target Volatility 7 index; via BNP Paribas Securities Corp.; pricing Feb. 24; Cusip 06426XMQ0

BARCLAYS BANK DELAWARE

• 0% certificates of deposit due Feb. 28, 2022 linked to the Dow Jones industrial average; via Barclays (agent) and Incapital LLC (distributor); pricing Feb. 23; Cusip: 06740A4N6

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• 0% certificates of deposit due Feb. 28, 2022 linked to the Euro Stoxx 50 index; via Barclays (agent) and Incapital LLC (distributor); pricing Feb. 23; Cusip: 06740A4P1

• 0% certificates of deposit due Feb. 28, 2020 linked to the Russell 2000 index; via Barclays (agent) and Incapital LLC (distributor); pricing Feb. 23; Cusip: 06740A4E6

• 0% certificates of deposit due Feb. 28, 2022 linked to the S&P 500 index; via Barclays (agent) and Incapital LLC (distributor); pricing Feb. 23; Cusip: 06740A4F3

• Certificates of deposit due Feb. 26, 2020 linked to a basket of five equally weighted common stocks (Apple Inc., Coca-Cola Co., International Business Machines Corp., Target Corp. and Verizon Communications Inc.); via Barclays; pricing Feb. 23; Cusip: 06740A4G1

• Certificates of deposit due Feb. 26, 2021 linked to a basket of five equally weighted common stocks (Apple Inc., Coca-Cola Co., International Business Machines Corp., Target Corp. and Verizon Communications Inc.); via Barclays; pricing Feb. 23; Cusip: 06740A4H9

• Certificates of deposit due Feb. 25, 2022 linked to a basket of five equally weighted common stocks (Apple Inc., Coca-Cola Co., International Business Machines Corp., Target Corp. and Verizon Communications Inc.); via Barclays; pricing Feb. 23; Cusip: 06740A4J5

BARCLAYS BANK PLC

• Autocallable notes due Aug. 16, 2016 linked to the worst-performing of four common stocks (Travelers Cos., Inc., MetLife, Inc., Aetna Inc. and Berkshire Hathaway Inc.); via Barclays; pricing Feb. 11; Cusip: 06741UQT4

• Callable step-up fixed-rate notes due Feb. 18, 2020; via Barclays; pricing Feb. 12; Cusip: 06741UQK3

• Contingent income autocallable securities due Feb. 19, 2016 linked to American Airlines Group Inc. shares; 65% trigger; via Barclays with Morgan Stanley Wealth Management; pricing Feb. 13; Cusip: 06740D384

• Phoenix autocallable notes due Feb. 21, 2020 linked to the worst performing of the Russell 2000 index, the S&P 500 index and the iShares MSCI EAFE exchange-traded fund; 75% trigger; via Barclays; pricing Feb. 18; Cusip: 06741UQW7

• Phoenix autocallable notes due Feb. 27, 2020 linked to the worst performing of the S&P 500 index and the Russell 2000 index; via Barclays; pricing Feb. 24; Cusip: 06741UQX5

• 0% buffered Super Track notes due Feb. 27, 2020 linked to the Dow Jones industrial average; via Barclays; pricing Feb. 24; Cusip: 06741UQD9

• 0% trigger performance securities due Feb. 28, 2019 linked to the iShares MSCI EAFE exchange-traded fund; via UBS Financial Services Inc. and Barclays; pricing Feb. 24; Cusip: 06740D418

• 0% capped leveraged buffered notes linked to the MSCI EAFE index; via Barclays; pricing Feb. 24; Cusip: 06741UQN7

• Step-up callable contingent payment notes due Feb. 27, 2025 linked to the lesser performing of the Russell 2000 index and the Euro Stoxx 50 index; 50% trigger; via Barclays; pricing Feb. 24; Cusip: 06741UQH0

• Callable contingent payment notes due Feb. 27, 2025 linked to the lesser performing of the Russell 2000 index and the Euro Stoxx 50 index; 50% trigger; via Barclays; pricing Feb. 24; Cusip: 06741UQG2

• 0% trigger performance securities due Feb. 28, 2020 linked to the S&P 500 index; via UBS Financial Services Inc. and Barclays; pricing Feb. 24; Cusip: 06740D426

• 0% buffered Super Track notes due Feb. 27, 2020 linked to the S&P 500 index; via Barclays; pricing Feb. 24; Cusip: 06741UQE7

• Callable contingent payment notes due Feb. 28, 2019 linked to the least performing of the S&P 500 index and the Russell 2000 index; via Barclays; pricing Feb. 24; Cusip: 06741UQQ0

• Annual reset coupon buffered notes due Feb. 26, 2021 linked to the Russell 2000 index; via Barclays; pricing Feb. 25; Cusip: 06741UQM9

• 0% buffered digital notes due Aug. 29, 2018 linked to the Russell 2000 index; via Barclays; pricing Feb. 25; Cusip: 06741UQF4

• 0% leveraged notes due in 24 to 27 months linked to Euro Stoxx 50 index, the FTSE 100, the Topix index, the Swiss Market index and the S&P/ASX 200 index; via Barclays; Cusip: 06741UPY4

• 0% capped leveraged buffered notes linked to a basket of indexes (Euro Stoxx 50 index with a 37% weight, the FTSE 100 index

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with a 23% weight, the Topix index with a 23% weight, the Swiss Market index with a 9% weight and the S&P/ASX 200 index with an 8% weight); via Barclays; Cusip: 06741UQB3

• 0% capped leveraged notes du in 24 to 27 months linked to the Euro Stoxx 50 index, the FTSE 100 index, the Topix index, the Swiss Market index and the S&P/ASX 200 index; via Barclays; Cusip: 06741UQA5

• 15-18-month 0% digital notes linked to the iShares MSCI Emerging Markets exchange-traded fund; via Barclays; Cusip: 06741UPK4

BNP PARIBAS

• 0% buffered notes due Feb. 27, 2020 linked to the Dow Jones industrial average; via BNP Paribas; pricing Feb. 24; Cusip: 05579TAT3

• 7.25% to 8.25% phoenix notes due Feb. 27, 2018 linked to the worst of the Russell 2000 index and the S&P 500 index; via BNP Paribas; pricing Feb. 24; Cusip: 05579TAZ9

• 5.25% to 6.75% phoenix notes due Feb. 27, 2017 linked to the Russell 2000 index; via BNP Paribas; pricing Feb. 24; Cusip: 05579TAY2

• 0% buffered return enhanced notes due Aug. 29, 2017 linked to the Russell 2000 index; via BNP Paribas; pricing Feb. 24; Cusip: 05579TAS5

• 0% buffered notes due Aug. 27, 2019 linked to the S&P 500 index; via BNP Paribas; pricing Feb. 24; Cusip: 05579TAR7

• 0% buffered notes due Feb. 27, 2020 linked to the S&P 500 index, the iShares MSCI EAFE exchange-traded fund and the iShares MSCI Emerging Markets exchange-traded fund; via BNP Paribas; pricing Feb. 24; Cusip: 05579TB21

• 0% buffered notes due Feb. 27, 2020 linked to the S&P 500 index, the iShares MSCI EAFE exchange-traded fund and the iShares MSCI Emerging Markets exchange-traded fund; via BNP Paribas; pricing Feb. 24; Cusip: 05579TAX4

CANADIAN IMPERIAL BANK OF COMMERCE

• Redeemable step-up notes due 2025; via Janney Montgomery Scott LLC; settlement Feb. 23; Cusip: 13605WAG6

CITIGROUP INC.

• 0% upturn securities due Feb. 16, 2017 linked to the Euro Stoxx 50 index; via Citigroup Global Markets Inc.; pricing Feb. 12; Cusip 1730T04G1

• Autocallable contingent coupon equity-linked securities due Feb. 23, 2017 linked to Halliburton Co. shares; via Citigroup Global Markets Inc.; pricing Feb. 17; Cusip: 1730T04P1

• Callable step-up coupon notes due Feb. 25, 2020; via Citigroup Global Markets Inc.; pricing Feb. 20; Cusip: 1730T04E6

• 0% buffered jump securities due Feb. 25, 2019 linked to an equally weighted basket of the Euro Stoxx 50 index and the Russell 2000 index; via Citigroup Global Markets Inc. with distribution through Morgan Stanley Wealth Management; pricing Feb. 20; Cusip: 17323B802

• Callable step-up coupon notes due Feb. 25, 2020; via Citigroup Global Markets Inc.; pricing Feb. 20; Cusip: 1730T04F3

• Callable step-up coupon notes due Feb. 26, 2035; via Citigroup Global Markets Inc.; pricing Feb. 23; Cusip: 1730T04M8

• Floating-rate notes due Feb. 26, 2025 linked to the 10-year Constant Maturity Swap rate; via Citigroup Global Markets Inc.; pricing Feb. 23; Cusip: 1730T04K2

• 0% market-linked notes due Feb. 28, 2022 tied to the Euro Stoxx 50 index; via Citigroup Global Markets Inc.; pricing Feb. 23; Cusip 1730T04J5

• 0% market-linked notes due Feb. 28, 2022 tied to the S&P 500 index; via Citigroup Global Markets Inc.; pricing Feb. 23; Cusip 1730T04L0

• 0% barrier digital plus securities due Feb. 27, 2020 linked to the S&P 500 index; via Citigroup Global Markets Inc.; pricing Feb. 23; Cusip 1730T04H9

• 0% contingent return optimization securities due Feb. 28, 2018 linked to the S&P 500 index; via Citigroup Global Markets Inc. with UBS Financial Services Inc.; pricing Feb. 24; Cusip: 17323B307

• 0% trigger Performance Leveraged Upside Securities due March 2, 2018 linked to the S&P 500 index; via Citigroup Global Markets Inc.; pricing Feb. 27; Cusip: 17323B208

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• 0% buffered Performance Leveraged Upside Securities due March 2, 2018 linked to the Euro Stoxx 50 index; via Citigroup Global Markets Inc.; pricing Feb. 27; Cusip: 17323B703

• 0% market-linked securities with leveraged upside participation to a cap and fixed percentage buffered downside due March 2018 linked to the iShares Russell 2000 exchange-traded fund; via Citigroup Global Markets Inc.; pricing Feb. 27; Cusip: 1730T04Q9

CREDIT SUISSE AG

• 8% autocallable reverse convertible securities due Feb. 22, 2016 linked to Southwest Airlines Co.; via Credit Suisse Securities (USA) LLC; pricing Feb. 10; Cusip: 22546V4J2

• 10.5% autocallable yield notes due Feb. 16, 2016 linked to the SPDR S&P Oil & Gas Exploration & Production exchange-traded fund; via Credit Suisse Securities (USA) LLC; pricing Feb. 10; Cusip: 22546V4H6

• 8.5%-10.5% autocallable reverse convertible securities due Feb. 16, 2016 linked to VeriFone Systems, Inc.; via Credit Suisse Securities (USA) LLC; pricing Feb. 10; Cusip: 22546V4L7

• 0% accelerated barrier notes due Jan. 31, 2019 linked to the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Feb. 10; Cusip: 22546V4Y9

• Contingent coupon autocallable yield notes due Feb. 24, 2020 linked to the S&P 500 index, the Russell 2000 index and the iShares MSCI EAFE exchange-traded fund; via Credit Suisse Securities (USA) LLC; pricing Feb. 18; Cusip: 22546V4W3

• 0% absolute return barrier securities due March 1, 2021 linked to the Dow Jones industrial average; via Credit Suisse Securities (USA) LLC; pricing Feb. 20; Cusip: 22546V3S3

• 0% accelerated barrier notes due March 1, 2021 linked to the Euro Stoxx 50 index; 60% trigger; via Credit Suisse Securities (USA) LLC; pricing Feb. 20; Cusip: 22546V3U8

• Contingent coupon callable yield notes due Feb. 27, 2018 linked to the Euro Stoxx 50 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Feb. 20; Cusip: 22546V3W4

• 0% digital-plus barrier notes due March 1, 2021 linked to the S&P 500 index; 70% trigger; via Credit Suisse Securities (USA) LLC; pricing Feb. 20; Cusip: 22546V3R5

• Contingent coupon callable yield notes due Feb. 27, 2018 linked to the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Feb. 20; Cusip: 22546V3V6

• Contingent coupon autocallable buffered securities due Feb. 25, 2020 linked to the S&P 500 index and the United States Oil Fund, LP; 70% trigger; via Credit Suisse Securities (USA) LLC; pricing Feb. 20; Cusip: 22546V4P8

• Callable step-up securities due Feb. 27, 2022; via Credit Suisse Securities (USA) LLC; pricing Feb. 24; Cusip: 22546V3X2

• 8.5%-10.5% autocallable reverse convertible securities due Feb. 29, 2016 linked to Celgene Corp.; via Credit Suisse Securities (USA) LLC; pricing Feb. 24; Cusip: 22546V4S2

• Contingent coupon callable yield notes due Feb. 27, 2025 linked to the Euro Stoxx 50 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Feb. 24; Cusip: 22546V4X1

• Callable daily range accrual securities due Aug. 29, 2022 linked to the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Feb. 24; Cusip: 22546V4B9

• 0% Accelerated Return Notes due Nov. 29, 2018 linked to the S&P 500 index; via Barclays as placement agent; pricing Feb. 24; Cusip: 22546V4N3

• Step-up contingent coupon callable yield notes due Feb. 27, 2030 linked to the S&P 500 index; via Incapital LLC as placement agent; pricing Feb. 24; Cusip: 22546V3Z7

• 0% trigger performance securities due Feb. 28, 2025 linked to the S&P 500 index; via UBS Financial Services Inc.; pricing Feb. 24; Cusip: 22547T696

• 0% accelerated barrier notes due Feb. 28, 2019 linked to the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Feb. 24; Cusip: 22546V3E4

• 0% absolute return barrier securities due Feb. 27, 2020 linked to the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Feb. 24; Cusip: 22546V3D6

• Contingent coupon autocallable yield notes due Feb. 27, 2025 linked to the S&P 500 index and the Russell 2000 index; via Incapital LLC; pricing Feb. 24; Cusip: 22546V4K9

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• 8%-10% autocallable reverse convertible securities due Feb. 29, 2016 linked to Valeant Pharmaceuticals International, Inc.; via Credit Suisse Securities (USA) LLC; pricing Feb. 24; Cusip: 22546V4T0

• 0% digital plus buffered notes due March 1, 2021 linked to the Dow Jones industrial average; via Credit Suisse Securities (USA) LLC; pricing Feb. 25; Cusip 22546V4F0

• High/low coupon callable yield notes due Sept. 6, 2016 linked to the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Feb. 27; Cusip: 22546V3Q7

• 0% absolute return barrier securities due March 3, 2020 linked to the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Feb. 27; Cusip: 22546V3H7

• 0% digital barrier notes due March 3, 2020 linked to the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing Feb. 27; Cusip: 22546V3K0

• 0% Market Index Target-Term Securities due February 2022 linked to the Dow Jones industrial average; via BofA Merrill Lynch; pricing in February

• Leveraged Index Return Notes due February 2020 linked to the Dow Jones industrial average; via BofA Merrill Lynch; pricing in February

• Autocallable market-linked step-up notes due February 2018 linked to the Euro Stoxx 50 index; via BofA Merrill Lynch; pricing in February

• 0% notes due April 2016 linked to the NYSE Arca Gold Miners index; via BofA Merrill Lynch; pricing in February

• 0% autocallable market-linked step-up notes due February 2018 linked to the Russell 2000 index; via BofA Merrill Lynch; pricing in February

• 0% autocallable market-linked step-up notes due February 2020 linked to the Russell 2000 index; via BofA Merrill Lynch; pricing in February

• Autocallable market-linked step-up notes due February 2018 linked to the S&P 500 index; via BofA Merrill Lynch; pricing in February

• 0% Strategic Accelerated Redemption Securities due March 2016 linked to the S&P 500 index; via BofA Merrill Lynch; pricing in February

• 0% autocallable market-linked step-up notes due February 2017 linked to the S&P Oil & Gas Exploration and Production Select Industry index; via BofA Merrill Lynch; pricing in February

• 0% autocallable market-linked step-up notes due February 2017 linked to the S&P Oil & Gas Exploration & Production Select Industry index; via BofA Merrill Lynch; pricing in February

• 0% Accelerated Return Notes due April 2016 linked to the S&P Regional Banks Select Industry index; via BofA Merrill Lynch; pricing in February

• 0% accelerated return notes due Nov. 1, 2018 linked to the Russell 2000 index; via Barclays; Cusip: 22546V3N4

CREDIT SUISSE AG, NASSAU BRANCH

• Callable step-up securities due Feb. 27, 2020; via Credit Suisse Securities (USA) LLC; pricing Feb. 24; Cusip: 22546V3Y0

• Callable step-up securities due Feb. 27, 2025; via Credit Suisse Securities (USA) LLC; pricing Feb. 24; Cusip: 22546V4C7

DEUTSCHE BANK AG, LONDON BRANCH

• 0% autocallable securities due March 1, 2018 linked to the S&P 500 index and the iShares MSCI EAFE exchange-traded fund; 75% trigger; via Deutsche Bank Securities Inc.; pricing Feb. 24; Cusip: 25152RUP6

• 0% trigger performance securities due Feb. 28, 2025 linked to the Russell 2000 index; via UBS Financial Services Inc. and Deutsche Bank Securities Inc.; pricing Feb. 24; Cusip: 25190E700

• 0% return optimization securities due March 31, 2016 linked to the Russell 2000 index; via UBS Financial Services Inc. and Deutsche Bank Securities Inc.; pricing Feb. 24; Cusip: 25190E684

• 0% return optimization securities due March 31, 2016 linked to the S&P 500 index; via UBS Financial Services Inc. and Deutsche Bank Securities Inc.; pricing Feb. 24; Cusip: 25190E692

• 0% trigger performance securities due Feb. 28, 2019 linked to the Vanguard FTSE Emerging Markets exchange-traded fund; via UBS Financial Services Inc. and Deutsche Bank Securities Inc.; pricing Feb. 24; Cusip: 25190E726

• 0% trigger performance securities due Feb. 28, 2025 linked to the Euro Stoxx 50 index; via UBS Financial Services Inc. and Deutsche Bank Securities Inc.; pricing Feb. 25; Cusip: 25190E718

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• 0% uncapped buffered underlying securities due March 1, 2019 linked to the Euro Stoxx 50 index; via Deutsche Bank Securities Inc.; pricing Feb. 26; Cusip: 25152RKQ5

• Phoenix autocallable securities due March 2, 2017 linked to the iShares MSCI Emerging Markets exchange-traded fund; via Deutsche Bank Securities Inc.; pricing Feb. 26; Cusip: 25152RKP7

• 0% uncapped buffered underlying securities due March 2, 2020 linked to the S&P 500 index; via Deutsche Bank Securities Inc.; pricing Feb. 26; Cusip: 25152RKR3

• 23-25-month 0% capped leveraged currency-linked notes tied to the dollar relative to the euro; via Deutsche Bank Securities Inc.; Cusip: 25152RTW3

• 14-to-17-month 0% capped leveraged buffered notes linked to a basket of indexes (Euro Stoxx 50 index, FTSE 100 index, Tokyo Stock Price index, Swiss Market index and S&P/ASX 200 index); via Deutsche Bank Securities Inc.; Cusip: 25152RUR2

GOLDMAN SACHS BANK USA

• 0% certificates of deposit due Nov. 29, 2019 linked to the GS Momentum Builder Multi-Asset 5 ER index; via Goldman Sachs & Co. with Incapital LLC as distributor; pricing Feb. 23; Cusip: 38148D5A8

• 0% certificates of deposit due Nov. 27, 2020 linked to the GS Momentum Builder Multi-Asset 5 ER index; via Goldman Sachs & Co. with Incapital LLC as distributor; pricing Feb. 23; Cusip: 38148D4X9

• 0% certificates of deposit due Feb. 28, 2022 linked to the GS Momentum Builder Multi-Asset 5 ER index; via Goldman Sachs & Co. with Incapital LLC as distributor; pricing Feb. 23; Cusip: 38148D4W1

• 1% certificates of deposit due Feb. 28, 2022 linked to the GS Momentum Builder Multi-Asset 5 ER index; via Goldman Sachs & Co. with Incapital LLC as distributor; pricing Feb. 23; Cusip: 38148D5B6

• Contingent coupon certificates of deposit due Feb. 26, 2020 linked to the GS Momentum Builder Multi-Asset 5 ER index; via Goldman Sachs & Co. with Incapital LLC as distributor; pricing Feb. 23; Cusip: 38148D5G5

• Contingent coupon certificates of deposit due Feb. 25, 2022 linked to the GS Momentum Builder Multi-Asset 5 ER index; via Goldman Sachs & Co. with Incapital LLC as distributor; pricing Feb. 23; Cusip: 38148D5F7

• Variable-coupon certificates of deposit due Feb. 25, 2022 linked to the GS Momentum Builder Multi-Asset 5 ER index; via Goldman Sachs & Co. with Incapital LLC as distributor; pricing Feb. 23; Cusip: 38148D5C4

• Variable-coupon certificates of deposit due Feb. 24, 2023 linked to the GS Momentum Builder Multi-Asset 5 ER index; via Goldman Sachs & Co. with Incapital LLC as distributor; pricing Feb. 23; Cusip: 38148D5D2

• 0% certificates of deposit due March 1, 2021 linked to the S&P 500 index; via Goldman Sachs & Co. (agent) and Incapital LLC (distributor); pricing Feb. 24; Cusip: 38148D5K6

• 0% equity index-linked certificates of deposit due March 1, 2022 linked to the S&P 500, Russell 2000 and S&P MidCap 400 indexes; via Goldman Sachs & Co. (agent) and Incapital LLC (distributor); pricing Feb. 24; Cusip: 38148D5L4

• Variable-coupon certificates of deposit due Feb. 25, 2021 linked to the common stocks of Apple Inc., AT&T Inc., Bristol-Myers Squibb Co., Coca-Cola Co., International Business Machines Corp., Kinder Morgan, Inc., McDonald's Corp., Qualcomm Inc., Walgreens Boots Alliance, Inc. and Wal-Mart Stores, Inc.; via Goldman Sachs & Co. (agent) and Incapital LLC (distributor); pricing Feb. 25; Cusip: 38148D5N0

• Variable-coupon certificates of deposit due Feb. 25, 2022 linked to common stocks of Apple Inc., AT&T Inc., Bristol-Myers Squibb Co., Coca-Cola Co., International Business Machines Corp., Kinder Morgan, Inc., McDonald's Corp., Qualcomm Inc., Walgreens Boots Alliance, Inc. and Wal-Mart Stores, Inc.; via Goldman Sachs & Co. (agent) and Incapital LLC (distributor); pricing Feb. 25; Cusip: 38148D5P5

GOLDMAN SACHS GROUP, INC.

• Callable quarterly range accrual notes due Feb. 17, 2030 linked to the S&P 500 index and six-month Libor; via Goldman Sachs & Co.; pricing Feb. 11; Cusip: 38147QU79

• Notes due Feb. 28, 2023 linked to the GS Momentum Builder Multi-Asset 5 ER index; via Goldman Sachs & Co.; pricing Feb. 20; Cusip: 38147QT89

• 0% notes due Feb. 28, 2023 linked to the GS Momentum Builder Multi-Asset 5 ER index; via Goldman Sachs & Co.; pricing Feb. 23; Cusip 38147QT97

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• Notes due Feb. 28, 2023 linked to the GS Momentum Builder Multi-Asset 5 ER index; via Goldman Sachs & Co.; pricing Feb. 23; Cusip: 38147QT97

• 0% leveraged notes due Aug. 29, 2022 linked to the Euro Stoxx 50 index; via Goldman Sachs & Co.; pricing Feb. 24; Cusip 38147QTV8

• 0% trigger performance securities due Feb. 28, 2020 linked to the iShares MSCI EAFE exchange-traded fund; via Goldman Sachs & Co.; pricing Feb. 24; Cusip: 38148L577

• Callable monthly index-linked range accrual notes due Feb. 27, 2019 linked to the Russell 2000 index and the S&P 500 index; via Goldman Sachs & Co.; pricing Feb. 24; Cusip: 38147QT71

• 0% leveraged buffered notes due Feb. 27, 2020 linked to the S&P 500 index; via Goldman Sachs & Co.; pricing Feb. 24; Cusip 38147QTY2

• 0% trigger performance securities due Feb. 28, 2020 linked to the S&P 500 index; via Goldman Sachs & Co.; pricing Feb. 24; Cusip: 38148L551

• 0% trigger performance securities due Feb. 28, 2020 linked to the Vanguard FTSE Emerging Markets exchange-traded fund; via Goldman Sachs & Co.; pricing Feb. 24; Cusip: 38148L569

• Callable monthly Russell 2000 index-linked range accrual notes due Feb. 27, 2025; via Goldman Sachs & Co.; pricing Feb. 25; Cusip: 38147QTL0

• Autocallable contingent coupon notes due March 11, 2025 linked to the S&P 500 index and the Russell 2000 index; via Goldman Sachs & Co.; pricing Feb. 25; Cusip: 38147QSU1

• Callable monthly Russell 2000 index-linked range accrual notes due Feb. 27, 2025; via Goldman Sachs & Co.; settling Feb. 27; Cusip: 38147QTM8

• Callable monthly S&P 500 index-linked range accrual notes due Aug. 27, 2022; via Goldman Sachs & Co.; settling Feb. 27; Cusip: 38147QTQ9

• Callable step-up fixed-rate notes due February 2018 with a 1% initial rate; via Goldman Sachs & Co.; pricing in February; Cusip 38147QTR7

• Callable step-up fixed-rate notes due February 2020; via Goldman Sachs & Co. and Incapital LLC; settlement in February; Cusip: 38147QTC0

• Callable step-up fixed-rate notes due February 2025; via Goldman Sachs & Co. and Incapital LLC; settlement in February; Cusip: 38147QTD8

• Callable step-up fixed-rate notes due February 2030; via Goldman Sachs & Co. and Incapital LLC; settling in February; Cusip: 38147QTG1

• 0% five-year leveraged buffered notes linked to the S&P 500 index; via Goldman Sachs & Co.; Cusip: 38147QU46

• 0% 60-month leveraged buffered notes linked to the Euro Stoxx 50 index; via Goldman Sachs & Co.; Cusip: 38147QSZ0

• 60-month 0% leveraged buffered notes linked to the Euro Stoxx 50 index; via Goldman Sachs & Co.; Cusip: 38147QRY4

• 60-month 0% leveraged buffered notes linked to the Euro Stoxx 50 index; via Goldman Sachs & Co.; Cusip: 38147QMM5

• 60-month 0% leveraged buffered notes linked to the MSCI EAFE index; via Goldman Sachs & Co.; Cusip: 38147QER3

• 0% 60-month leveraged buffered notes linked to the MSCI EAFE index; 75% trigger; via Goldman, Sachs & Co.; Cusip: 38147QU38

• 13-month 0% leveraged buffered notes linked to the Russell 2000 index; via Goldman Sachs & Co.; Cusip: 38147QSV9

• 14-month 0% leveraged buffered notes linked to the Russell 2000 index; via Goldman Sachs & Co.; Cusip: 38147QTH9

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

• 0% 60-month leveraged buffered notes linked to the S&P 500 index; 75% trigger; via Goldman Sachs & Co.; Cusip: 38147QQ90

• 24-month 0% leveraged buffered notes linked to the SPDR S&P Oil & Gas Exploration & Production exchange-traded fund; via Goldman Sachs & Co.; Cusip: 38147QRZ1

HSBC USA INC.

• Contingent income autocallable securities due Feb. 19, 2016 linked to Macy's, Inc. common stock; via HSBC Securities (USA) Inc. (agent) and Morgan Stanley Wealth Management (distribution); pricing Feb. 13; Cusip: 40434F355

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• Fixed-to-floating notes due Feb. 18, 2020; via HSBC Securities (USA) Inc.; settlement Feb. 18; Cusip: 40433BA65

• 0% SelectInvest debt securities due Feb. 24, 2016 linked to the Euro Stoxx 50 index; via HSBC Securities (USA) Inc.; pricing Feb. 19; Cusip: 40433BYY8

• 0% SelectInvest debt securities due Feb. 26, 2018 linked to the Euro Stoxx 50 index; via HSBC Securities (USA) Inc.; pricing Feb. 19; Cusip: 40433BZD3

• 0% SelectInvest debt securities due Feb. 24, 2016 linked to the iShares MSCI Emerging Markets ETF; via HSBC Securities (USA) Inc.; pricing Feb. 19; Cusip: 40433BYX0

• 0% SelectInvest debt securities due Feb. 26, 2018 linked to the iShares MSCI Emerging Markets ETF; via HSBC Securities (USA) Inc.; pricing Feb. 19; Cusip: 40433BZC5

• 0% SelectInvest debt securities due Feb. 24, 2016 linked to the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Feb. 19; Cusip: 40433BYW2

• 0% SelectInvest debt securities due Feb. 26, 2018 linked to the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Feb. 19; Cusip: 40433BZB7

• 0% SelectInvest debt securities due Feb. 24, 2016 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Feb. 19; Cusip: 40433BYV4

• 0% SelectInvest debt securities due Feb. 26, 2018 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Feb. 19; Cusip: 40433BZA9

• 0% SelectInvest debt securities due Feb. 24, 2016 linked to a basket of one exchange-traded fund and three indexes (S&P 500 index, Euro Stoxx 50 index, Russell 2000 index and iShares MSCI Emerging Markets exchange-traded fund); via HSBC Securities (USA) Inc.; pricing Feb. 19; Cusip: 40433BYZ5

• 0% SelectInvest debt securities due Feb. 26, 2018 linked to a basket of one exchange-traded fund and three indexes (S&P 500 index, Euro Stoxx 50 index, Russell 2000 index and iShares MSCI Emerging Markets exchange-traded fund); via HSBC Securities (USA) Inc.; pricing Feb. 19; Cusip: 40433BZE1

• Income plus notes due Feb. 25, 2022 linked to Altria Group, Inc., Apple Inc., Kraft Foods Group Inc., Microsoft Corp. and Ford Motor Co.; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BZF8

• 0% buffered Accelerated Market Participation Securities due Aug. 25, 2017 linked to the Energy Select Sector SPDR fund; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BZW1

• 0% buffered Accelerated Market Participation Securities due Feb. 27, 2017 linked to the Energy Select Sector SPDR Fund; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BZS0

• 0% buffered Accelerated Market Participation Securities due Feb. 27, 2017 linked to the Euro Stoxx 50 index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BZT8

• 0% buffered Accelerated Market Participation Securities due Aug. 25, 2017 linked to the Euro Stoxx 50 index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BZX9

• 0% barrier Accelerated Market Participation Securities due Aug. 27, 2018 linked to the Euro Stoxx 50 index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BYM4

• 0% leveraged buffered uncapped market participation securities due Aug. 27, 2018 linked to the Euro Stoxx 50 index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BZK7

• 0% buffered uncapped market participation securities due Aug. 26, 2019 linked to the Euro Stoxx 50 index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BZN1

• 0% leveraged buffered uncapped market participation securities due Feb. 25, 2020 linked to the Hang Seng China Enterprises index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BZP6

• 0% barrier Accelerated Market Participation Securities due Aug. 27, 2018 linked to the iShares MSCI Emerging Markets ETF; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BYN2

• 0% buffered uncapped market participation securities due Feb. 26, 2018 linked to the PowerShares S&P 500 Low Volatility Portfolio exchange-traded fund; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BZL5

• 0% leveraged buffered uncapped market participation securities due Feb. 25, 2020 linked to the PowerShares S&P 500 Low Volatility Portfolio exchange-traded fund; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BZM3

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• 0% buffered Accelerated Market Participation Securities due Aug. 25, 2017 linked to the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BZV3

• 0% barrier Accelerated Market Participation Securities due Aug. 27, 2018 linked to the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BYP7

• 0% buffered uncapped market participation securities due Feb. 25, 2020 linked to the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BYT9

• 0% buffered Accelerated Market Participation Securities due Feb. 27, 2017 linked to the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BZR2

• Contingent income barrier notes due March 1, 2021 linked to the Russell 2000 index; 70% trigger; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BYR3

• 0% buffered Accelerated Market Participation Securities due Aug. 25, 2017 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BZU5

• 0% barrier Accelerated Market Participation Securities due Aug. 27, 2018 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BYQ5

• 0% buffered uncapped market participation securities due Feb. 25, 2020 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BYS1

• 0% buffered uncapped market participation securities due Feb. 25, 2019 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BZJ0

• 0% buffered Accelerated Market Participation Securities due Feb. 27, 2017 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BZQ4

• 0% buffered uncapped market participation securities due Feb. 25, 2020 linked to equal weights of the S&P 500 index, the Euro Stoxx 50 index and the Hang Seng China Enterprises index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BYU6

• 6% autocallable yield notes due May 25, 2016 linked to the S&P 500 index and the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip 40433BZH4

• 7% autocallable yield notes due May 25, 2016 linked to the S&P 500 index and the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip 40433BZG6

• 0% performance barrier notes due Aug. 27, 2018 linked to the FTSE 100 index; via HSBC Securities (USA) Inc.; pricing Feb. 24; Cusip: 40433BA73

• 0% trigger return optimization securities due Feb. 28, 2018 linked to the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing Feb. 24; Cusip: 40434F363

• 0% trigger performance securities due Feb. 28, 2019 linked to the S&P 500 index; via UBS Financial Services Inc. and HSBC Securities (USA) Inc.; pricing Feb. 24; Cusip: 40434F371

• 0% trigger performance securities due Feb. 28, 2020 linked to the Euro Stoxx 50 index; via UBS Financial Services Inc. and HSBC Securities (USA) Inc.; pricing Feb. 25; Cusip: 40434F397

• 0% trigger performance securities due Feb. 28, 2020 linked to the Euro Stoxx 50 index; via UBS Financial Services Inc. and HSBC Securities (USA) Inc.; pricing Feb. 25; Cusip: 40434F413

• 0% Performance Leveraged Upside Securities due June 2, 2016 linked to the Energy Select Sector SPDR Fund; via agent HSBC Securities (USA) Inc. and distributor Morgan Stanley Wealth Management; pricing Feb. 27; Cusip: 40434F439

• Market-linked step-up notes due February 2017 linked to the Euro Stoxx 50 index; via BofA Merrill Lynch; pricing in February

• 0% Accelerated Return Notes due April 2016 linked to the Russell 2000 index; via BofA Merrill Lynch; pricing in February

• 0% Accelerated Return Notes due April 2016 linked to the S&P 500 index; via BofA Merrill Lynch; pricing in February

• Market-linked step-up notes due February 2017 linked to the S&P 500 index; via BofA Merrill Lynch; pricing in February

• 0% Accelerated Return Notes due February 2017 linked to the S&P 500 index; via BofA Merrill Lynch; pricing in February

• Capped Leveraged Index Return Notes due February 2017 linked to the S&P 500 index; via BofA Merrill Lynch; pricing in February

• Four- to five-year 0% lookback allocator notes linked to the S&P 500, Euro Stoxx 50 and Hang Seng China Enterprises indexes;

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via HSBC Securities (USA) Inc.; pricing in February; Cusip: 40433BA40

JPMORGAN CHASE BANK, NA

• Callable variable-rate range accrual certificates of deposit due Feb. 18, 2030 linked to the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Feb. 13; Cusip: 48125TW35

• Digital contingent coupon certificates of deposit due Feb. 28, 2022 linked to Bristol-Myers Squibb Co., Duke Energy Corp., Kimberly-Clark Corp., McDonald's Corp., Mead Johnson Nutrition Co., Microsoft Corp., Philip Morris International Inc., Verizon Communications Inc., Walgreen Boots Alliance, Inc. and Williams Cos., Inc.; via J.P. Morgan Securities LLC with Incapital LLC; pricing Feb. 24; Cusip: 48125TX67

• Digital contingent coupon certificates of deposit due Feb. 28, 2022 linked to CME Group Inc., CenturyLink, Inc., Exelon Corp., Ford Motor Co., International Business Machines Corp., Lorillard, Inc., Marathon Petroleum Corp., Potash Corp. of Saskatchewan Inc., AT&T Inc. and Williams Cos., Inc.; via J.P. Morgan Securities LLC with Incapital LLC; pricing Feb. 24; Cusip: 48125TZ73

• Digital contingent coupon certificates of deposit due Feb. 28, 2022 linked to CME Group Inc., CenturyLink, Inc., Exelon Corp., Ford Motor Co., International Business Machines Corp., Lorillard, Inc., Marathon Petroleum Corp., Potash Corp. of Saskatchewan Inc., AT&T Inc. and Williams Cos., Inc.; via J.P. Morgan Securities LLC with Incapital LLC; pricing Feb. 24; Cusip: 48125TZ65

• 0% certificates of deposit due Feb. 28, 2022 linked to the J.P. Morgan TargetTracker: European Equities 20/8 (EUR) Index; via J.P. Morgan Securities LLC with Incapital LLC; pricing Feb. 24; Cusip: 48125TZ57

• Certificates of deposit with contingent annual interest due Feb. 28, 2022 linked to JPMorgan ETF Efficiente 5 index; via J.P. Morgan Securities LLC with Incapital LLC; pricing Feb. 24; Cusip: 48125TX34

• 0% certificates of deposit due Aug. 31, 2021 linked to JPMorgan ETF Efficiente 5 index; via J.P. Morgan Securities LLC with Incapital LLC; pricing Feb. 24; Cusip: 48125TY58

• 0% certificates of deposit due Feb. 28, 2022 linked to JPMorgan ETF Efficiente 5 index; via J.P. Morgan Securities LLC with Incapital LLC; pricing Feb. 24; Cusip: 48125TY33

• 0% certificates of deposit due Feb. 26, 2021 linked to JPMorgan Optimax Market-Neutral index; via J.P. Morgan Securities LLC with Incapital LLC; pricing Feb. 24; Cusip: 48125TY90

JPMORGAN CHASE & CO.

• 0% autocallable dual directional notes due March 15, 2016 linked to the S&P GSCI Crude Oil Index Excess Return; via J.P. Morgan Securities LLC; pricing Feb. 10; Cusip: 48125UCD2

• Callable step-up fixed-rate notes due Feb. 18, 2020; via J.P. Morgan Securities LLC; pricing Feb. 13; Cusip: 48127DQD3

• Contingent income autocallable securities due Feb. 16, 2018 linked to Amgen Inc. common stock; via J.P. Morgan Securities LLC and Morgan Stanley Smith Barney LLC; pricing Feb. 13; Cusip: 48127R479

• 0% trigger jump securities due Feb. 16, 2017 linked to the Euro Stoxx 50 index; via J.P. Morgan Securities LLC with Morgan Stanley Wealth Management; pricing Feb. 13; Cusip: 48127R560

• Trigger phoenix autocallable optimization securities due Feb. 20, 2025 linked to the least performing of the Euro Stoxx 50 index and the Russell 2000 index; via J.P. Morgan Securities LLC and UBS Financial Services Inc.; pricing Feb. 13; Cusip: 48127R578

• Contingent income autocallable securities due Feb. 16, 2018 linked to the class A common stock of Facebook Inc.; via J.P. Morgan Securities LLC and Morgan Stanley Smith Barney LLC; pricing Feb. 13; Cusip: 48127R446

• Contingent income autocallable securities due Feb. 16, 2018 linked to Qualcomm Inc. common stock; via J.P. Morgan Securities LLC and Morgan Stanley Smith Barney LLC; pricing Feb. 13; Cusip: 48127R487

• Contingent income autocallable securities due Aug. 18, 2015 linked to the S&P GSCI Crude Oil Index Excess Return; 80% trigger; via J.P. Morgan Securities LLC; pricing Feb. 13; Cusip: 48125UCC4

• Callable step-up fixed-rate notes due Feb. 19, 2020; via J.P. Morgan Securities LLC; pricing Feb. 17; Cusip: 48127DQE1

• Callable step-up fixed-rate notes due Feb. 19, 2025; via J.P. Morgan Securities LLC; pricing Feb. 17; Cusip: 48127DQC5

• Callable step-up fixed-rate notes due Feb. 19, 2030; via J.P. Morgan Securities LLC; pricing Feb. 17; Cusip: 48127DQB7

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• Autocallable contingent interest notes due Feb. 22, 2018 linked to the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Feb. 18; Cusip: 48125UBH4

• Autocallable contingent interest notes due Feb. 21, 2020 linked to the S&P 500 index, the Russell 2000 index and the iShares MSCI EAFE exchange-traded fund; 75% trigger; via J.P. Morgan Securities LLC; pricing Feb. 18; Cusip: 48125UBZ4

• 0% review notes due Feb. 25, 2019 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; 70% trigger; via J.P. Morgan Securities LLC; pricing Feb. 20; Cusip: 48127D7L6

• 0% contingent buffered return enhanced notes due Aug. 23, 2018 linked to the SPDR S&P Oil & Gas Exploration & Production exchange-traded fund; 65% trigger; via J.P. Morgan Securities LLC; pricing Feb. 20; Cusip: 48127D7M4

• Autocallable reverse exchangeable notes due May 26, 2016 linked to Apple Inc. shares; via J.P. Morgan Securities LLC; pricing Feb. 23; Cusip: 48125UAK8

• Fixed-rate step-up callable notes due Feb. 27, 2030; via J.P. Morgan Securities LLC with Morgan Stanley Smith Barney LLC handling distribution; pricing Feb. 24; Cusip: 48127DQM3

• Callable contingent interest notes due Feb. 24, 2025 linked to the Russell 2000 index; 50% trigger; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UCA8

• Fixed-rate step-up callable notes due Feb. 27, 2035; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48127DQK7

• Callable range accrual notes due Feb. 27, 2030 linked to the 30-year Constant Maturity Swap rate, the two-year CMS rate and the S&P 500 index; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48127DQH4

• 0% uncapped contingent buffered return enhanced notes due Feb. 28, 2020 linked to the Euro Stoxx 50 index; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UBJ0

• 0% digital notes due Aug. 31, 2018 linked to the Euro Stoxx 50 index; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UBE1

• 0% contingent buffered equity notes due Feb. 28, 2020 linked to the Euro Stoxx 50 index; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UBF8

• 0% uncapped buffered return enhanced notes due Feb. 28, 2019 linked to the Euro Stoxx 50 index; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UAX0

• 0% capped buffered return enhanced notes due Feb. 28, 2017 linked to the iShares MSCI EAFE exchange-traded fund; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UAT9

• 0% capped buffered return enhanced notes due Feb. 28, 2017 linked to the iShares MSCI Emerging Markets exchange-traded fund; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UAU6

• 0% return notes due March 31, 2016 linked to the J.P. Morgan U.S. Long Equity Dynamic Overlay 80 Index (Series 1); via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UAZ5

• 0% capped dual directional contingent buffered return enhanced notes due Feb. 28, 2019 linked to the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UBA9

• 0% capped dual directional contingent buffered return enhanced notes due Feb. 28, 2019 linked to the S&P 500 index; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UBB7

• Autocallable contingent interest notes due May 27, 2016 linked to the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UAM4

• 0% review notes due March 1, 2018 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UAQ5

• 0% uncapped buffered return enhanced notes due Feb. 28, 2019 linked to the S&P 500 index; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UAW2

• 0% uncapped contingent buffered equity notes due Feb. 28, 2019 linked to the S&P 500 index; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UAY8

• 0% capped buffered return enhanced notes due Feb. 28, 2017 linked to the S&P 500 index; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UAV4

• Autocallable contingent interest notes due May 27, 2016 linked to the S&P 500 index and the iShares MSCI Brazil Capped exchange-traded fund; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UAP7

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Structured Products Calendar

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• Autocallable contingent interest notes due May 27, 2016 linked to the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UAN2

• Callable contingent interest notes due March 2, 2020 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48125UBY7

• 0% trigger return optimization securities due Feb. 28, 2018 linked to the S&P MidCap 400 index; 80% trigger; via J.P. Morgan Securities LLC; pricing Feb. 24; Cusip: 48127R552

• 0% capped return enhanced notes due Sept. 6, 2016 linked to the S&P GSCI Crude Oil Index Excess Return; via J.P. Morgan Securities LLC; pricing Feb. 27; Cusip: 48127DQL5

• 0% trigger performance securities due Feb. 28, 2020 linked to the DAX index; 75% trigger; via J.P. Morgan Securities LLC; pricing Feb. 25; Cusip: 48127R537

• 0% Performance Leveraged Upside Securities due June 2, 2016 linked to the Euro Stoxx 50 index; via J.P. Morgan Securities LLC with Morgan Stanley Wealth Management handling distribution; pricing Feb. 27; Cusip: 48127R669

• 0% Performance Leveraged Upside Securities due June 2, 2016 linked to the iShares U.S. Real Estate exchange-traded fund; via J.P. Morgan Securities LLC with Morgan Stanley Wealth Management; pricing Feb. 27; Cusip: 48127R651

• 0% trigger Performance Leveraged Upside Securities due March 2, 2018 linked to the iShares U.S. Real Estate exchange-traded fund; via J.P. Morgan Securities LLC with Morgan Stanley Wealth Management; pricing Feb. 27; Cusip: 48127R594

• 0% Performance Leveraged Upside Securities due June 2, 2016 linked to the S&P 500 index; via J.P. Morgan Securities LLC with Morgan Stanley Wealth Management; pricing Feb. 27; Cusip: 48127R677

MORGAN STANLEY

• Contingent income autocallable securities due Feb. 21, 2017 linked to the common stock of Chesapeake Energy Corp.; via Morgan Stanley & Co. LLC; pricing Feb. 13; Cusip: 61761JWK1

• 0% autocallable securities due Feb. 16, 2018 linked to the Euro Stoxx 50 index; via Morgan Stanley & Co. LLC; pricing Feb. 13; Cusip: 61764V224

• 0% dual directional Trigger Performance Leveraged Upside Securities due Feb. 19, 2021 linked to the S&P 500 index; 70% trigger; via Morgan Stanley & Co. LLC; pricing Feb. 13; Cusip: 61764V208

• Contingent income autocallable securities due Feb. 16, 2018 linked to the S&P GSCI Crude Oil Index - Excess Return; via Morgan Stanley & Co. LLC; pricing Feb. 13; Cusip: 61762GDA9

• Contingent income autocallable securities due Feb. 21, 2017 linked to the common stock of Tesla Motors, Inc.; via Morgan Stanley & Co. LLC; pricing Feb. 13; Cusip: 61761JWJ4

• Contingent income autocallable securities due Feb. 19, 2016 linked to Wynn Resorts, Ltd. shares; 75% trigger; via Morgan Stanley & Co. LLC with Morgan Stanley Wealth Management; pricing Feb. 13; Cusip: 61764V273

• 8% worst-of autocallable RevCons due Aug. 22, 2016 linked to the worst performing of the common stocks of TD Ameritrade Holding Corp., Charles Schwab Corp. and E*Trade Financial Corp.; 70% trigger; via Morgan Stanley & Co. LLC; pricing Feb. 17; Cusip: 61761JWV7

• 0% trigger performance securities due Feb. 28, 2019 linked to the Bloomberg Commodity Index 3 Month Forward; via Morgan Stanley & Co. LLC with UBS Financial Services Inc.; pricing Feb. 24; Cusip: 61764V182

• Floating-rate CMS curve and Russell 2000 index-linked notes due Feb. 27, 2035; via Morgan Stanley & Co. LLC; pricing Feb. 24; Cusip: 61760QFR0

• 0% airbag performance securities due Feb. 28, 2020 linked to the Energy Select Sector SPDR fund; via Morgan Stanley & Co. LLC with UBS Financial Services Inc. as dealer; pricing Feb. 24; Cusip: 61764V141

• Contingent income autocallable cannon securities due Feb. 27, 2030 linked to the worst performing of the Russell 2000 index and the Euro Stoxx 50 index; via Morgan Stanley & Co. LLC; pricing Feb. 24; Cusip: 61761JWR6

• Contingent income securities due Feb. 27, 2030 linked to the worst performing of the Russell 2000 index and the Euro Stoxx 50 index; via Morgan Stanley & Co. LLC; pricing Feb. 24; Cusip: 61761JWP0

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• Contingent income participation securities due Feb. 27, 2030 linked to the worst performing of the Russell 2000 index and the Euro Stoxx 50 index; via Morgan Stanley & Co. LLC; pricing Feb. 24; Cusip: 61761JWQ8

• Contingent income autocallable securities due Feb. 27, 2030 linked to the worst performing of the Russell 2000 index and the S&P GSCI Crude Oil Index - Excess Return; 50% trigger; via Morgan Stanley & Co. LLC with Morgan Stanley Wealth Management; pricing Feb. 24; Cusip: 61761JWN5

• 0% trigger Performance Leveraged Upside Securities due Feb. 27, 2023 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing Feb. 24; Cusip: 61761JWM7

• Contingent income autocallable securities due Feb. 27, 2025 linked to the S&P GSCI Crude Oil Index - Excess Return; via Morgan Stanley & Co. LLC; pricing Feb. 24; Cusip: 61762GDB7

• 0% Buffered Performance Leveraged Upside Securities due March 4, 2021 linked to the Euro Stoxx 50 index; via Morgan Stanley & Co. LLC; pricing Feb. 27; 61764M844

• 0% trigger jump securities due March 4, 2021 linked to the Euro Stoxx 50 index; via Morgan Stanley & Co. LLC; pricing Feb. 27; Cusip: 61764M851

• 0% dual directional trigger Performance Leveraged Upside Securities due March 4, 2021 linked to the S&P 500 index; 65% trigger; via Morgan Stanley & Co. LLC with Morgan Stanley Wealth Management; pricing Feb. 27; 61764M810

• 0% trigger jump securities due March 4, 2021 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing Feb. 27; Cusip: 61764M828

• 0% Trigger Performance Leveraged Upside Securities due March 3, 2020 linked to the Energy Select Sector SPDR Fund; 60% trigger; via Morgan Stanley & Co. LLC; settling Feb. 27; Cusip: 61764V190

• Fixed-to-floating leveraged CMS curve and Russell 2000 index-linked notes due Feb. 27, 2035; via Morgan Stanley & Co. LLC; settling Feb. 27; Cusip: 61760QFS8

• 0% securities with leveraged upside participation to a cap and fixed-percentage buffered downside due March 4, 2020 linked to a basket of unequally weighted exchange-traded funds (SPDR S&P 500 ETF Trust, iShares Russell 2000 ETF, iShares MSCI EAFE ETF and iShares MSCI Emerging Markets ETF); via Morgan Stanley & Co. LLC and Wells Fargo Securities, LLC; pricing Feb. 27; Cusip: 61761JWU9

• 19-22-month 0% leveraged buffered notes linked to the S&P 500 index; via Morgan Stanley & Co.; pricing in February; Cusip: 61761JWS4

• Contingent income autocallable securities due August 2015 linked to the S&P GSCI Crude Oil Index - Excess Return; via Morgan Stanley & Co. LLC; pricing in February; Cusip: 61762GDC5

NOMURA AMERICA FINANCE, LLC

• Contingent coupon trigger notes due Feb. 18, 2025 linked to the Russell 2000 index; via Nomura Securities International, Inc.; pricing Feb. 11; Cusip: 65539ABP4

ROYAL BANK OF CANADA

• 0% autocallable Trigger Performance Leveraged Upside Securities due Feb. 16, 2018 linked to the Euro Stoxx 50 index; 80% trigger; via RBC Capital Markets, LLC with Morgan Stanley Wealth Management; pricing Feb. 13; Cusip: 780082392

• Redeemable step-up notes due Feb. 19, 2030; via RBC Capital Markets, LLC; settlement Feb. 19; Cusip: 78012KAH0

• 0% buffered market participation securities due Feb. 26, 2018 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing Feb. 20; Cusip: 40433BA57

• Redeemable step-up notes due Feb. 23, 2023; via RBC Capital Markets, LLC; settling Feb. 23; Cusip: 78012KAF4

• Contingent coupon callable yield notes due March 1, 2017 linked to the S&P 500 index, the Russell 2000 index and the Euro Stoxx 50 index; 70% trigger; via RBC Capital Markets, LLC and Barclays; pricing Feb. 24; Cusip: 78012KBD8

• 0% buffered bullish enhanced return notes due Feb. 27, 2019 linked to the Euro Stoxx 50 index; via RBC Capital Markets, LLC; pricing Feb. 25; Cusip: 78012KBB2

• 0% trigger return optimization securities due Feb. 28, 2018 linked to the Euro Stoxx 50 index; via UBS Financial Services Inc. and RBC Capital Markets, LLC; pricing Feb. 25; Cusip: 780082400

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• 0% buffered bullish enhanced return notes due Feb. 27, 2020 linked to the S&P 500 index; via RBC Capital Markets, LLC; pricing Feb. 25; Cusip: 78012KBC0

• Contingent income callable notes due March 1, 2022 linked to the worst performing of the S&P 500 index and the Russell 2000 index; 60% trigger; via RBC Capital Markets, LLC; pricing Feb. 25; Cusip: 78012KBF3

• Redeemable step-up notes due Feb. 25, 2028; via RBC Capital Markets, LLC; settling Feb. 25; Cusip: 78012KAE7

• Redeemable step-up notes due Feb. 26, 2025; via RBC Capital Markets, LLC; settling Feb. 26; Cusip: 78012KAG2

• 0% Performance Leveraged Upside Securities due June 2, 2016 linked to the Russell 2000 index; via RBC Capital Markets, LLC; pricing Feb. 27; Cusip: 780082376

• 0% Performance Leveraged Upside Securities due June 2016 linked to the WisdomTree India Earning Fund, the iShares MSCI Malaysia ETF, the iShares MSCI Taiwan ETF, the iShares MSCI South Korea Capped ETF and the iShares China Large-Cap ETF; via agent RBC Capital Markets, LLC and distributor Morgan Stanley Wealth Management; pricing Feb. 27; Cusip: 780082384

• 9% STEP Income Securities due February 2016 linked to JetBlue Airways Corp.; via BofA Merrill Lynch; pricing in February

• 10% STEP Income Securities due February 2016 linked to United Rentals, Inc. shares; via BofA Merrill Lynch; pricing in February

• 0% direct investment notes due April 8, 2016 linked to the Equity Compass Equity Risk Management Strategy; via RBC Capital Markets, LLC; pricing March 4; Cusip: 78012KBH9

TORONTO-DOMINION BANK

• Callable step-up notes due Feb. 26, 2022; via TD Securities (USA) LLC; pricing Feb. 23; Cusip: 89114QSI0

• Callable step-up notes due Feb. 26, 2020; via TD Securities (USA) LLC; pricing Feb. 23; Cusip: 89114QSH2

• Callable step-up notes due Feb. 26, 2025; via TD Securities (USA) LLC; pricing Feb. 23; Cusip: 89114QSJ8

UBS AG, LONDON BRANCH

• Trigger phoenix autocallable optimization securities due Feb. 20, 2025 linked to the least performing of the Euro Stoxx 50 index and the S&P 500 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing Feb. 13; Cusip: 90274F858

• Trigger phoenix autocallable optimization securities due Feb. 20, 2025 linked to the least performing of the Russell 2000 index and the S&P 500 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing Feb. 13; Cusip: 90274F841

• Contingent income autocallable securities due Feb. 16, 2018 linked to Marathon Oil Corp. shares; via UBS Securities LLC is the agent with Morgan Stanley Wealth Management; pricing Feb. 13; Cusip: 90274H532

• 0% contingent return optimization securities due Feb. 28, 2018 linked to the Russell 2000 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing Feb. 24; Cusip: 90274F866

• 0% trigger return optimization securities due Feb. 28, 2018 linked to the S&P 500 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing Feb. 24; Cusip: 90274F874

• 0% contingent absolute return performance securities due Feb. 28, 2020 linked to the Euro Stoxx 50 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing Feb. 25; Cusip: 90274F882

WELLS FARGO & CO.

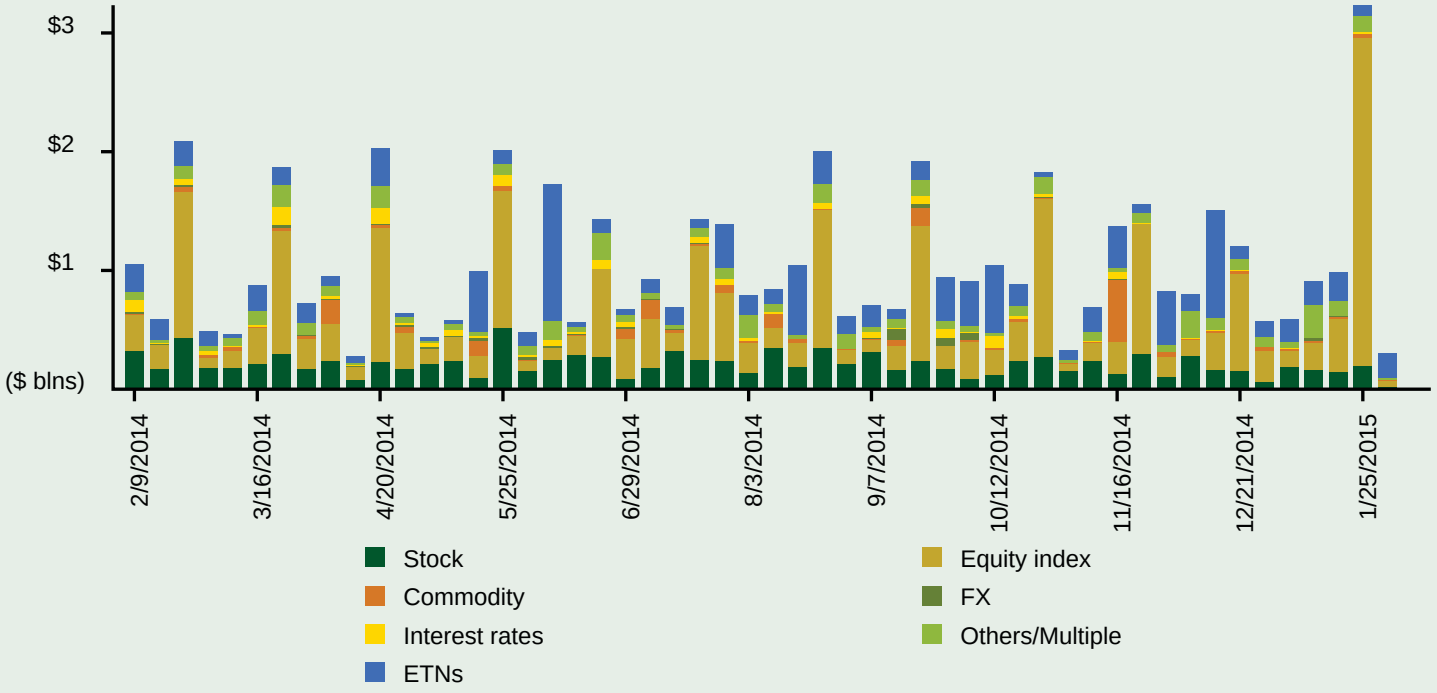
• Autocallable access securities with contingent coupon and contingent downside due March 2, 2017 linked to the Market Vectors Oil Services ETF; via Wells Fargo LLC; pricing Feb. 24; Cusip: 94986RVV0

• 0% market-linked securities with leveraged upside participation to a cap and fixed percentage buffered downside due Sept. 8, 2020 linked to the SPDR S&P 500 ETF Trust; via Wells Fargo Securities LLC; pricing Feb. 27; Cusip: 94986RVU2

Recent Structured Products Deals

Priced	Issuer	Issue	Manager	Amount ($mln)	Coupon	Maturity	Fees
2/6/2015	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Aruba Networks, Inc.)	UBS	$0.3015	Formula	2/13/2017	1.50%
2/6/2015	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Celgene Corp.)	UBS	$0.446	Formula	2/16/2016	1.50%
2/6/2015	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Expedia Inc.)	UBS	$0.611	Formula	2/16/2016	1.50%
2/6/2015	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Facebook, Inc.)	UBS	$0.21	Formula	8/15/2016	1.50%
2/6/2015	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Micron Technology, Inc.)	UBS	$0.3015	Formula	2/13/2017	1.50%
2/6/2015	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Nabors Industries Ltd.)	UBS	$0.188	Formula	2/13/2017	1.50%
2/6/2015	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Yahoo! Inc.)	UBS	$0.3	Formula	2/16/2016	1.50%
2/6/2015	UBS AG, London Branch	trigger yield optimization notes (Amgen Inc.)	UBS	$0.24981	5.43%	2/11/2016	2.00%
2/5/2015	Credit Suisse AG, Nassau Branch	VelocityShares 3x Long Crude Oil exchange-traded notes (S&P GSCI Crude Oil Index Excess Return)	Credit Suisse	$260	0.000%	2/9/2032	0.00%
2/5/2015	Credit Suisse AG, Nassau Branch	VelocityShares 3x Long Crude Oil exchange-traded notes (S&P GSCI Crude Oil Index Excess Return)	Credit Suisse	$50	0.000%	2/9/2032	0.00%
2/5/2015	Credit Suisse AG, Nassau Branch	VelocityShares 3x Long Crude Oil exchange-traded notes (S&P GSCI Crude Oil Index Excess Return)	Credit Suisse	$75	0.000%	2/9/2032	0.00%
2/5/2015	Credit Suisse AG, Nassau Branch	VelocityShares 3x Long Natural Gas exchange-traded notes (S&P GSCI Natural Gas Index Excess Return)	Credit Suisse	$442.5	0.00%	2/9/2032	0.00%
2/5/2015	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Autodesk, Inc.)	UBS	$0.1	Formula	8/12/2016	1.00%
2/5/2015	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Facebook, Inc.)	UBS	$0.293	Formula	8/12/2016	1.50%
2/5/2015	UBS AG, London Branch	trigger phoenix autocallable optimization securities (LinkedIn Corp.)	UBS	$0.15	Formula	2/12/2016	1.50%
2/5/2015	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Market Vectors Gold Miners ETF)	UBS	$0.17	Formula	2/13/2017	1.50%
2/5/2015	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Medivation, Inc.)	UBS	$1.65	Formula	8/12/2016	1.50%
2/5/2015	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Royal Caribbean Cruises Ltd)	UBS	$0.155	Formula	8/12/2016	1.50%
2/5/2015	UBS AG, London Branch	trigger yield optimization notes (Gilead Sciences, Inc.)	UBS	$0.1569429	7.68%	2/10/2016	2.00%
2/4/2015	Barclays Bank plc	notes (EquityCompass Share Buyback index)	Barclays	$1.562	0.00%	2/8/2018	2.50%
2/4/2015	Credit Suisse AG	leveraged CMS curve and Russell 2000 index-linked notes (30-year CMS rate, two-year CMS rate, Russell	Credit Suisse	$7	Formula	2/27/2030	3.50%
2/4/2015	Credit Suisse AG, London Branch	autocallable contingent coupon buffered securities (Russell 2000 and Euro Stoxx 50)	Credit Suisse	$1.025	Formula	2/9/2023	3.00%
2/4/2015	Credit Suisse AG, London Branch	autocallable securities (S&P 500 and Russell 2000)	Barclays	$5.8	0.00%	2/9/2018	2.50%
2/4/2015	Credit Suisse AG, Nassau Branch	VelocityShares 3x Inverse Crude Oil exchange-traded notes (S&P GSCI Crude Oil Index Excess Return)	Credit Suisse	$10	0.000%	2/9/2032	0.00%
2/4/2015	Credit Suisse AG, Nassau Branch	VelocityShares 3x Inverse Crude Oil exchange-traded notes (S&P GSCI Crude Oil Index Excess Return)	Credit Suisse	$1.25	0.000%	2/9/2032	0.00%
2/4/2015	Credit Suisse AG, Nassau Branch	VelocityShares 3x Long Crude Oil exchange-traded notes (S&P GSCI Crude Oil Index Excess Return)	Credit Suisse	$362.5	0.000%	2/9/2032	0.00%
2/4/2015	JPMorgan Chase & Co.	autocallable contingent interest notes (Chevron Corp., Hess Corp. and Phillips 66)	JPMorgan	$1	Formula	8/9/2016	1.30%
2/4/2015	Royal Bank of Canada	direct investment notes (Equity Compass Equity Risk Management Strategy)	RBC	$1.412	0.00%	3/8/2016	1.40%
2/4/2015	Royal Bank of Canada	phoenix autocallable notes (Goodyear Tire & Rubber Co.)	JPMorgan	$2.415	Formula	2/23/2016	1.00%
2/4/2015	Royal Bank of Canada	trigger autocallable yield optimization notes (Micron Technology, Inc.)	UBS	$1.4999801	11.00%	2/10/2016	1.50%

Structured Products New Issue Volume by Week



Weekly
Updated Deal Spreadsheets

Structured Products: $1,500* per quarter
with ETNs: $1,700* per quarter

* Plus sales tax in New York

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1-5 e-mails at the same firm	$5,310 total per year
6-10 e-mails at the same firm	$7,220 total per year
11-20 e-mails at the same firm	$9,130 total per year
21-30 e-mails at the same firm	$12,420 total per year
31-40 e-mails at the same firm	$15,700 total per year
41-50 e-mails at the same firm	$19,000 total per year
51 plus e-mails at the same firm	$22,490 total per year

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