

Wednesday June 6, 2012

Structured Products		
	Current Year	Previous Year
ALL U.S. STRUCTURED PRODUCTS		
Year to Date:	\$33.580 billion in 3906 deals	\$35.573 billion in 2919 deals
Quarter to Date:	\$8.320 billion in 1581 deals	\$9.323 billion in 1177 deals
Month to Date:	\$0.086 billion in 44 deals	\$0.301 billion in 38 deals
BREAKDOWN OF YEAR TO DATE DEALS		
EXCHANGE-TRADED NOTES		
\$16.512 billion in 225 deals	\$15.148 billion in 209 deals	
ALL U.S. STOCK AND EQUITY INDEX DEALS		
\$13.915 billion in 3016 deals	\$13.727 billion in 2026 deals	
SINGLE STOCK U.S. STRUCTURED PRODUCTS		
\$3.388 billion in 2027 deals	\$5.969 billion in 1314 deals	
STOCK INDEX U.S. STRUCTURED PRODUCTS		
\$10.354 billion in 943 deals	\$7.507 billion in 683 deals	
FX U.S. STRUCTURED PRODUCTS		
\$0.563 billion in 70 deals	\$0.734 billion in 75 deals	
COMMODITY U.S. STRUCTURED PRODUCTS		
\$1.638 billion in 271 deals	\$5.593 billion in 299 deals	
INTEREST RATE STRUCTURED PRODUCTS		
\$0.279 billion in 31 deals	\$2.485 billion in 138 deals	
INTEREST RATE STRUCTURED COUPONS		
\$30.102 billion in 1036 deals	\$35.639 billion in 1029 deals	

PROSPECT NEWS

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Credit Suisse's notes linked to 26 stocks offer 1% coupon and buffer but uninspiring upside

By Emma Trincal

New York, June 5 – **Credit Suisse AG, Nassau Branch**'s buffered return equity securities due Dec. 31, 2014 linked to a **basket of common stocks** are designed for investors willing to limit their upside in exchange for downside protection and a coupon, sources said.

The trade-off may appeal to risk-averse investors, but the absence of return enhancement features may be a deal breaker for others, according to sources.

The notes are expected to carry a 1% coupon. The exact interest rate will be set at pricing. Interest will be payable semiannually, according to a 424B2 filing with the Securities and Exchange Commission.

The basket contains 26 stocks and

is heavily weighted in the consumer and industrial sectors of the economy, according to the prospectus.

The top holdings in the basket include Altria Group, Inc. (5.8010% weight), Garmin Ltd. (5.5025% weight), ConocoPhillips (5.5025% weight), Kimberly-Clark Corp. (5.5025% weight), CA, Inc. (5.5025% weight), Eli Lilly and Co. (5.2139% weight), PG&E Corp. (5.0647% weight), Chevron Corp. (5.0050% weight) and Thomson Reuters Corp. (5.0050% weight).

If the final basket level is greater than the initial basket level, the payout at maturity will be par plus the basket return up to a cap expected to be 30%. Investors will receive par if the basket declines by the buffer amount or less and will lose 1% for

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HSBC plans Income Plus CDs tied to stocks with 5.25% potential coupon

By Angela McDaniels

Tacoma, Wash., June 5 – **HSBC Bank USA, NA** plans to price Income Plus certificates of deposit due June 28, 2019 linked to a **basket of common stocks**, according to a term sheet.

The basket includes the common stocks of AT&T Inc., Intel Corp., Kraft Foods Inc., Pfizer Inc. and Reynolds American Inc.

Interest will be payable annually. The interest rate will be 0.25% plus (a) the performance-based annual coupon if each basket stock closes at or above its initial share price on the valuation date or (b) 0% otherwise. The performance-based annual coupon is expected to be at least 5% and will be set at pricing.

The payout at maturity will be par plus the last coupon payment.

The issuer said it is generally willing to repurchase CDs from depositors at any time. It will pay the early redemption amount, which equals par plus any interest due plus the early redemption fee and less an early withdrawal charge of 3% in year one, 2% in year two, 1% in year three and zero after that. The early redemption fee is the current market value of the CDs minus any interest due and minus the principal amount of the CDs.

The CDs (Cusip: 40431GW47) will price June 25 and settle June 28.

HSBC Securities (USA) Inc. is the agent.

Bank of America plans step-up callable notes with 4% initial rate

By Toni Weeks

San Diego, June 5 – **Bank of America Corp.** plans to price step-up callable notes due June 18, 2021, according to a 424B2 filing with the Securities and Exchange Commission.

The coupon will be 4% for the first seven years. It will step up to 6% on June 18, 2019 and to 8% on June 18, 2020. Interest will

be payable quarterly.

The payout at maturity will be par.

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

The notes (Cusip: 06048WMQ0) are expected to settle June 18. Bank of America Merrill Lynch will be the agent.

Bank of Montreal plans 16.4% reverse exchangeables on Marathon Oil

By Angela McDaniels

Tacoma, Wash., June 5 – **Bank of Montreal** plans to price reverse exchangeable notes due Dec. 27, 2012 linked to the common stock of **Marathon Oil Corp.**, according to a 424B2 filing with the Securities and Exchange Commission.

The six-month notes are expected to

carry a coupon of 16.4% per year. Interest will be payable monthly.

The payout at maturity will be par unless Marathon Oil stock closes below the trigger price – 75% of the initial share price – during the life of the notes and the final share price is less than the initial share price, in which case the payout will

be a number of shares of Marathon Oil stock equal to \$1,000 divided by the initial share price or, at the issuer's option, a cash amount equal to the value of those shares.

The notes (Cusip: 06366REZ4) are expected to price June 21 and settle June 26.

BMO Capital Markets Corp. is the agent.

Credit Suisse's notes linked to 26 stocks offer 1% coupon and buffer but uninspiring upside

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every 1% that it declines beyond the buffer amount.

The buffer amount is expected to be 10%.

Missing piece

“That’s not something we would buy,” said Andrew Valentine Pool, main trader at Regatta Research & Money Management.

He said that the combination of a 12% annualized cap and no enhanced return other than the coupon were not enticing enough for him.

“To lock your money for two and a half years and be restricted in a narrow range of minus 10% [to] plus 30% is not something I would include in my portfolio,” he said.

“The multiplier is what’s missing in this deal. If at least they gave you two-times leverage, it would be better even if it affected the length.

“Or they could have given different levels of leverage: two times if you’re up to a certain point; one and a half times if up to another threshold.

“Or even a 15% buffer instead of 10%. “But having a 30-month note with no

multiplier, only 10% downside protection and a cap, it would turn us away.”

Risk aversion

But the design of the product may be valuable to investors who would be happy to have a one-for-one exposure to the market with some downside protection, said Paul Weisbruch, vice president of options sales and trading at Street One Financial.

“This is a market-tied product, but it has a 10% buffer. So they give you 10% that you can’t lose. It’s a large-cap value type of basket with some growth with the tech-oriented stocks and a fair number of pharmaceuticals,” he said.

Pharmaceutical stocks represent about 17% of the basket and high technology nearly 10%.

“This basket has some beta, but it’s still well diversified,” Weisbruch said.

“It’s reasonably lower risk or at the low end of the risk spectrum.

“It’s obviously for conservative investors, for those investors who want to tiptoe back into equities but who don’t want to stick their neck out in a beta market.

They want names they’re comfortable with.

“Since March, the deleveraging has taken the market down and people got burned. As we’re getting into the summer, investors are increasingly cautious. They’re willing to limit their upside for the 10% buffer.”

The other basket components are Freeport-McMoRan Copper & Gold Inc. (4.4975% weight), Merck & Co., Inc. (4.2388% weight), Johnson & Johnson (4% weight), Abbott Laboratories (3.9005% weight), Lorillard, Inc. (3.5025% weight), General Electric Co. (3.0149% weight), Hasbro, Inc. (3.005% weight), Mattel, Inc. (3.005% weight), Genuine Parts Co. (2.7463% weight), Sysco Corp. (2.5174% weight), Intel Corp. (2.5174% weight), ConAgra Foods, Inc. (2.4975% weight), Eaton Corp. (2.4975% weight), Emerson Electric Co. (2.4975% weight), Microsoft Corp. (2.4876% weight), PPL Corp. (2.4876% weight) and Bemis Co., Inc. (2.4876% weight).

The notes (Cusip: 22546TUN9) are expected to price June 26 and settle June 29.

Credit Suisse Securities (USA) LLC is the underwriter.

Bank of Montreal plans 19.34% reverse exchangeables linked to Newmont Mining

By Angela McDaniels

Tacoma, Wash., June 5 – **Bank of Montreal** plans to price reverse exchangeable notes due Dec. 27, 2012 linked to the common stock of **Newmont Mining Corp.**, according to a 424B2 filing with the Securities and Exchange Commission.

The six-month notes are expected to

carry a coupon of 19.34% per year. Interest will be payable monthly.

The payout at maturity will be par unless Newmont Mining stock closes below the trigger price – 85% of the initial share price – during the life of the notes and the final share price is less than the initial share price, in which case the payout will be a number of shares of

Newmont Mining stock equal to \$1,000 divided by the initial share price or, at the issuer's option, a cash amount equal to the value of those shares.

The notes (Cusip: 06366REV3) are expected to price June 21 and settle June 26.

BMO Capital Markets Corp. is the agent.

Barclays to price bear Stars tied to Russell 2000 via Bank of America

By Angela McDaniels

Tacoma, Wash., June 5 – **Barclays Bank plc** plans to price 0% bear Strategic Accelerated Redemption Securities due December 2012 linked to the **Russell 2000 index**, according to an FWP filing with the

Securities and Exchange Commission.

Bank of America Merrill Lynch is the underwriter.

If the final index level is less than or equal to the initial index level, the notes will be called and investors will receive

\$10.80 to \$11.20 – the exact amount will be set at pricing – for every \$10.00 principal amount of notes.

If the notes are not called, investors will lose an amount equal to the index gain.

The notes will price and settle in June.

Barclays to price protected notes linked to renminbi via JPMorgan

By Toni Weeks

San Diego, June 5 – **Barclays Bank plc** plans to price 0% notes due June 12, 2014 linked to the **Chinese renminbi** exchange rate relative to the dollar, according to an FWP filing with the

Securities and Exchange Commission.

The payout at maturity will be par plus 196% of any gain in the exchange rate.

Investors will receive par if the exchange rate declines.

The notes (Cusip: 06738K6P1) are expected to price June 8 and settle June 13.

JPMorgan Chase Bank, NA and J.P. Morgan Securities LLC will be the agents.

Barclays plans 9.5%-11.5% autocallable yield notes on fund, indexes

By Toni Weeks

San Diego, June 5 – **Barclays Bank plc** plans to price 9.5% to 11.5% autocallable yield notes due June 19, 2013 linked to the **S&P 500 index**, the **Russell 2000 index** and the **Market Vectors Gold Miners exchange-traded fund**, according to a 424B2 filing with the Securities and Exchange Commission.

Interest is payable monthly.

The notes will be called automatically at par plus accrued interest if each component closes at or above its initial level on three call valuation dates, which are Sept. 17, Dec. 17, 2012 and March 15, 2013.

A knock-in event will occur if any component falls below the knock-in level, 60% of the initial level, on any trading day.

If a knock-in event does not occur,

investors will receive par at maturity. If a knock-in event occurs and the return of the least-performing component is zero or positive, investors will receive par.

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

The notes (Cusip: 06741TAG2) are expected to price June 15 and settle June 20.

Barclays Capital Inc. is the agent.

Barclays plans five-year annual reset coupon notes linked to the Dow

By Toni Weeks

San Diego, June 5 – **Barclays Bank plc** plans to price annual reset coupon buffered notes due June 30, 2017 linked to the **Dow Jones industrial average**, according to a 424B2 filing with the Securities and Exchange Commission.

The coupon will be 5% to 7% if the index closes at or above its initial level for each annual observation period. Otherwise, the coupon will be 4%. Interest is payable annually.

The payout at maturity will be par unless the index falls by more than 15%, in

which case investors will lose 1% for every 1% decline beyond 15%.

The notes (Cusip: 06741TAH0) are expected to price June 26 and settle June 29.

Barclays Capital Inc. will be the agent.

Barclays plans five-year annual reset coupon notes linked to S&P 500

By Toni Weeks

San Diego, June 5 – **Barclays Bank plc** plans to price annual reset coupon buffered notes due June 30, 2017 linked to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The coupon will be 6% to 8% if the index closes at or above its initial level for each annual observation period. Otherwise, the coupon will be 3.5%. Interest is payable annually.

The payout at maturity will be par unless the index falls by more than 15%,

in which case investors will lose 1% for every 1% decline beyond 15%.

The notes (Cusip: 06741TAF4) are expected to price June 26 and settle June 29.

Barclays Capital Inc. will be the agent.

Barclays to price buffered Super Track notes linked to S&P 500

By Jennifer Chiou

New York, June 5 – **Barclays Bank plc** plans to price buffered Super Track notes due June 26, 2014 linked to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange

Commission.

If the index return is positive, the payout at maturity will be par plus 200% of the gain, subject to a maximum return of 22.3% to 23.6% that will be set at pricing.

Investors will receive par if the index declines by 15% or less and will lose 1% for every 1% that it declines beyond 15%.

The notes (Cusip: 06741TAT4) will price on June 21 and settle on June 26.

Barclays Capital Inc. is the agent.

Barclays plans to price capped market plus notes tied to Brent crude

By Toni Weeks

San Diego, June 5 – **Barclays Bank plc** plans to price 0% capped market plus notes due June 19, 2013 linked to **Brent crude futures contracts**, according to an FWP filing with the Securities and

Exchange Commission.

If the price of Brent crude is less than the barrier level – 75% of the initial price – on the final valuation date, the payout at maturity will be par plus the Brent crude return, with full exposure to losses.

Otherwise, investors will receive par plus the maximum return of 12%.

The notes (Cusip: 06741TAL1) will price June 8 and settle June 13.

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

Citigroup plans autocallable contingent coupon securities on GE

By Jennifer Chiou

New York, June 5 – **Citigroup**

Funding Inc. plans to price autocallable contingent coupon equity-linked securities due June 28, 2013 linked to **General Electric Co.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will pay an annualized coupon of 8% to 10% each quarter if the closing price of GE shares is equal to or

greater than the downside threshold price, 80% of the initial share price. Otherwise, holders will not receive the contingent interest payment for that quarter.

The notes will be automatically called at par plus the contingent coupon if the closing price of the underlying shares on any of the quarterly valuation dates is greater than or equal to the initial share price.

If the notes are not automatically called, the payout at maturity will be par

if the final share price is greater than or equal to the downside threshold price. If the final share price is less than the downside threshold price, investors will receive a number of shares equal to the principal amount of notes divided by the initial share price or the cash value of those shares.

The notes (Cusip: 1730T0XV6) are expected to price on June 25.

Citigroup Global Markets Inc. is the underwriter.

Citigroup plans annual observation coupon notes linked to S&P 500

By Jennifer Chiou

New York, June 5 – **Citigroup Funding Inc.** plans to price annual observation coupon notes due May 31, 2017 linked to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange Commission.

Interest will be payable annually. If the annual index return is greater than or equal to zero, the coupon will be 7% to 8%. The exact percentage will be set at pricing.

If the annual index return is negative, the coupon will be 3%. The annual index return will be measured from the prior annual observation date, which occurs in June of each year.

If the final index level is at least 80% of the initial index level, the payout at maturity will be par. Otherwise, investors will lose 1% for every 1% that the index declines beyond 20%.

The notes (Cusip: 1730T0XU8) are expected to price on June 27. Citigroup Global Markets Inc. is the underwriter.

Citigroup to price buffered digital securities linked to S&P 500

By Toni Weeks

San Diego, June 5 – **Citigroup**

Funding Inc. plans to price 0% buffered digital securities due July 2, 2014 linked to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange Commission.

If the final index level is greater than or equal to the initial level, the payout at maturity will be par plus the 12% to 16% fixed return. The exact fixed return will be set at pricing.

Investors will receive par if the index declines by 20% or less and will lose 1%

for every 1% decline in the index beyond the 20% buffer.

The notes (Cusip: 1730T0XS3) are expected to price June 27 and settle two business days later.

Citigroup Global Markets Inc. is the underwriter.

Citigroup to price buffered digital plus securities linked to Dow

By Angela McDaniels

Tacoma, Wash., June 5 – **Citigroup**

Funding Inc. plans to price 0% buffered digital plus securities due Dec. 30, 2015 linked to the **Dow Jones industrial average**, according to a 424B2 filing with the Securities and Exchange Commission.

If the final index level is greater than or equal to the initial level, the payout at maturity will be par plus the greater of the fixed return amount and the index return. The fixed return amount is expected to be 18% to 22% and will be set at pricing. Investors will receive par if the index

declines by 20% or less and will lose 1% for every 1% that it declines beyond 20%.

The notes (Cusip: 1730T0XT1) are expected to price June 27 and settle June 29.

Citigroup Global Markets Inc. is the underwriter.

Citigroup plans non-callable fixed-to-floater with 2% initial rate

By Jennifer Chiou

New York, June 5 – **Citigroup Funding Inc.** plans to price non-callable fixed-to-floating notes due June 20, 2015, according to a 424B2 filing with the Securities and Exchange Commission.

The interest rate will be 2% for the first year. After that, it will

be equal to Libor plus 85 basis points, subject to an annualized minimum interest rate of 1.25%. Interest is payable quarterly.

The payout at maturity will be par.

The notes (Cusip: 1730T0XW4) are expected to price on June 15. Citigroup Global Markets Inc. is the underwriter.

Credit Suisse plans 1% buffered return equity notes tied to 26 stocks

By Angela McDaniels

Tacoma, Wash., June 5 – **Credit Suisse AG, Nassau Branch** plans to price buffered return equity securities due Dec. 31, 2014 linked to a **basket of common stocks**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes are expected to carry a 1% coupon. The exact interest rate will be set at pricing. Interest will be payable semiannually.

The basket includes Altria Group, Inc. (5.8010% weight), Garmin Ltd. (5.5025% weight), ConocoPhillips (5.5025% weight), Kimberly-Clark Corp. (5.5025% weight), CA, Inc. (5.5025% weight), Eli Lilly and Co. (5.2139% weight), PG&E

Corp. (5.0647% weight), Chevron Corp. (5.0050% weight), Thomson Reuters Corp. (5.0050% weight), Freeport-McMoRan Copper & Gold Inc. (4.4975% weight), Merck & Co., Inc. (4.2388% weight), Johnson & Johnson (4% weight), Abbott Laboratories (3.9005% weight), Lorillard, Inc. (3.5025% weight), General Electric Co. (3.0149% weight), Hasbro, Inc. (3.005% weight), Mattel, Inc. (3.005% weight), Genuine Parts Co. (2.7463% weight), Sysco Corp. (2.5174% weight), Intel Corp. (2.5174% weight), ConAgra Foods, Inc. (2.4975% weight), Eaton Corp. (2.4975% weight), Emerson Electric Co. (2.4975% weight), Microsoft Corp. (2.4876% weight), PPL Corp. (2.4876% weight) and Bemis

Co., Inc. (2.4876% weight).

If the final basket level is greater than the initial basket level, the payout at maturity will be par plus the lesser of the basket return and the maximum return. Investors will receive par if the basket declines by the buffer amount or less and will lose 1% for every 1% that it declines beyond the buffer amount.

The maximum return is expected to be 30%, and the buffer amount is expected to be 10%.

The notes (Cusip: 22546TUN9) are expected to price June 26 and settle June 29.

Credit Suisse Securities (USA) LLC is the underwriter.

Credit Suisse plans high/low callable notes on fund, two indexes

By Toni Weeks

San Diego, June 5 – **Credit Suisse AG, Nassau Branch** plans to price high/low coupon callable yield notes due June 25, 2013 linked to the **S&P 500 index**, the **Russell 2000 index** and the **Market Vectors Gold Miners exchange-traded fund**, according to a 424B2 filing with the Securities and Exchange Commission.

A knock-in event occurs if any underlying component falls to or below 55%

of its initial level during the life of the notes.

If a knock-in event never occurs, the coupon is expected to be 15% to 17%, with the exact coupon set at pricing.

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

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

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

The notes (Cusip: 22546TUU3) are expected to price June 20 and settle June 25.

Credit Suisse Securities (USA) LLC is the agent.

Deutsche Bank to price phoenix autocallables linked to Citigroup

By Angela McDaniels

Tacoma, Wash., June 5 – **Deutsche Bank AG, London Branch** plans to price phoenix autocallable securities due June 26, 2013 linked to the common stock of **Citigroup Inc.**, according to an FWP filing with the Securities and Exchange Commission.

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

If Citigroup stock closes at or above the trigger level, 60% of the initial share price, on a quarterly observation date, the issuer will pay a contingent coupon that quarter at the rate of 25% per year. 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 automatically called at par

plus the contingent coupon.

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

The notes (Cusip: 2515A1KE0) are expected to price June 8 and settle June 13.

Deutsche Bank plans 8%-10.5% trigger yield optimization notes linked to Johnson Controls

By Angela McDaniels

Tacoma, Wash., June 5 – **Deutsche Bank AG, London Branch** plans to price 8% to 10.5% trigger yield optimization notes due June 13, 2013 linked to the common stock of **Johnson Controls, Inc.**, according to an FWP filing with the Securities and Exchange Commission.

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

The face amount of each note will be equal to the initial price of Johnson Controls stock.

The payout at maturity will be par unless the final price of Johnson Controls stock is less than 70% of the initial share

price, in which case investors will receive one Johnson Controls share per note.

The notes (Cusip: 25154X728) are expected to price June 7 and settle June 12.

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

Deutsche Bank plans 8%-10.5% trigger yield optimization notes linked to Rackspace

By Angela McDaniels

Tacoma, Wash., June 5 – **Deutsche Bank AG, London Branch** plans to price 8% to 10.5% trigger yield optimization notes due June 13, 2013 linked to the common stock of **Rackspace Hosting, Inc.**, according to an FWP filing with the

Securities and Exchange Commission.

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

The face amount of each note will be equal to the initial price of Rackspace stock.

The payout at maturity will be par unless the final price of Rackspace stock

is less than 60% of the initial share price, in which case investors will receive one Rackspace share per note.

The notes (Cusip: 25154X710) are expected to price June 7 and settle June 12.

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

Deutsche Bank plans 8.7%-11.2% trigger yield optimization notes linked to Ralph Lauren

By Angela McDaniels

Tacoma, Wash., June 5 – **Deutsche Bank AG, London Branch** plans to price 8.7% to 11.2% trigger yield optimization notes due June 13, 2013 linked to the common stock of **Ralph Lauren Corp.**, according to an FWP filing with the Securities and Exchange Commission.

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

The face amount of each note will be equal to the initial price of Ralph Lauren stock.

The payout at maturity will be par unless the final price of Ralph Lauren stock is less than 75% of the initial share price, in

which case investors will receive one Ralph Lauren share per note.

The notes (Cusip: 25154X694) are expected to price June 7 and settle June 12.

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

Deutsche Bank plans 8%-10.5% trigger yield optimization notes linked to SunTrust Banks

By Angela McDaniels

Tacoma, Wash., June 5 – **Deutsche Bank AG, London Branch** plans to price 8% to 10.5% trigger yield optimization notes due June 13, 2013 linked to the common stock of **SunTrust Banks, Inc.**, according to an FWP filing with the

Securities and Exchange Commission.

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

The face amount of each note will be equal to the initial price of SunTrust stock.

The payout at maturity will be par unless the final price of SunTrust stock

is less than 65% of the initial share price, in which case investors will receive one SunTrust share per note.

The notes (Cusip: 25154X736) are expected to price June 7 and settle June 12.

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

Deutsche Bank plans capped knock-out notes on S&P 500 via JPMorgan

By Marisa Wong

Madison, Wis., June 5 – **Deutsche Bank AG, London Branch** plans to price 0% capped knock-out notes due June 26, 2013 linked to the **S&P 500 index**, according to an FWP filing with the Securities and Exchange Commission.

A knock-out event occurs if the index

falls by more than 32.5% from the initial level on any day during the life of the notes.

If a knock-out event does not occur, the payout at maturity will be par plus the contingent minimum return of 10%.

If a knock-out event occurs, the payout will be par plus the index return,

subject to a maximum return of 10%. Investors will be fully exposed to any index decline.

The notes (Cusip: 2515A1KC4) are expected to price June 8 and settle June 13.

JPMorgan Chase Bank, NA and J.P. Morgan Securities LLC will act as placement agents.

Deutsche Bank plans notes on MSCI Daily Total Return Net World index

By Marisa Wong

Madison, Wis., June 5 – **Deutsche Bank AG, London Branch** plans to price 0% notes due June 26, 2013 linked to the **MSCI Daily Total Return Net World index**, according to an FWP filing with the

Securities and Exchange Commission.

The payout at maturity will be par the index return, with exposure to any losses. The index return will equal (a) the final index level times an adjustment factor of 0.9975 divided by the initial level minus

(b) 1.

JPMorgan Chase Bank, NA and J.P. Morgan Securities LLC will act as placement agents.

The notes (Cusip: 2515A1KD2) will price on June 8 and settle on June 13.

Goldman Sachs increases leverage of buffered notes linked to S&P 500

By Angela McDaniels

Tacoma, Wash., June 5 – **Goldman Sachs Group, Inc.** amended its upcoming 36-month 0% leveraged buffered index-linked notes linked to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange Commission.

If the index return is positive, the

payout at maturity will be par plus 1.05 times to 1.2 times the index return.

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

Previously, the upside participation rate was expected to be 1 times to 1.15 times.

In addition, the initial index level is

now expected to be the closing level of the index on the pricing date. Before the amendment, the initial index level was going to be set on the pricing date and could have been higher or lower than the actual closing level of the index.

Goldman Sachs & Co. is the underwriter. The Cusip number is 38143U3P4.

Goldman Sachs plans notes linked to MSCI Daily Total Return Net World

By Angela McDaniels

Tacoma, Wash., June 5 – **Goldman Sachs Group, Inc.** plans to price 0% medium-term notes due June 26, 2013 linked to the **MSCI Daily Total Return Net World index**, according to a 424B2 filing with the Securities and Exchange Commission.

The free float-adjusted market

capitalization index is intended to provide performance benchmarks for developed equity markets. Its constituents are derived from the constituents of MSCI Inc.'s standard single-country indexes. As of May 21, the top five countries represented by the index and their weightings were the United States (54.50%), the United Kingdom (9.43%),

Japan (8.77%), Canada (4.87%) and France (3.64%).

The payout at maturity will be 99.75% of the sum of par plus the index return.

The notes (Cusip: 38143UY39) are expected to price June 8 and settle June 13.

Goldman Sachs & Co. is the underwriter. J.P. Morgan Securities LLC is dealer.

Goldman Sachs plans one-year leveraged index-linked notes on S&P 500

By Marisa Wong

Madison, Wis., June 5 – **Goldman Sachs Group, Inc.** plans to price 0% leveraged index-linked notes due June 26, 2013 tied 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 double any index gain, up to a maximum settlement amount of \$1,243 for each \$1,000 principal amount.

Investors will be fully exposed to any

index decline.

The notes (Cusip: 38143UX97) are expected to price on June 8 and settle on June 13.

Goldman, Sachs & Co. is the underwriter.

Goldman Sachs to price index-linked trigger notes tied to S&P 500

By Jennifer Chiou

New York, June 5 – **Goldman Sachs Group, Inc.** plans to price 0% index-linked trigger notes due Dec. 11, 2013 tied to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange Commission.

A trigger event will occur if the index level falls by more than 27.5% on any day during the life of the notes.

If a trigger event occurs, the payout at maturity will be

par plus the index return, which could be positive or negative.

If a trigger event does not occur, the payout at maturity will be par plus the greater of the index return and zero.

The notes (Cusip: 38143UY21) are expected to price on June 8 and settle on June 13.

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

Goldman Sachs to price index-linked trigger notes on S&P 500

By Jennifer Chiou

New York, June 5 – **Goldman Sachs Group, Inc.** plans to price 0% index-linked trigger notes due June 26, 2013 tied to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange Commission.

A trigger event will occur if the index level falls by more than 20% on any day during the life of the notes.

If a trigger event occurs, the payout at maturity will be par

plus the index return, which could be positive or negative and will be capped at 15%.

If a trigger event does not occur, the payout at maturity will be par plus 15%.

The notes (Cusip: 38143UX71) are expected to price on June 8 and settle on June 13.

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

Goldman lifts cap for planned leveraged buffered notes on S&P 500

By Jennifer Chiou

New York, June 5 – **Goldman Sachs Group, Inc.** amended the maximum settlement amount for its planned offering of 0% 18-month leveraged buffered index-linked notes tied to the **S&P 500 index**, according to a 424B2 filing with the

Securities and Exchange Commission.

If the final index level is greater than the initial level, the payout at maturity will be par plus 1.5 times the increase, capped at a payout of \$1,157.50 to \$1,180 per \$1,000 note. The exact cap will be set at pricing.

Previously, the cap was set at \$1,135 to

\$1,157.50 per \$1,000 note.

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

Goldman Sachs & Co. will be the underwriter for the notes (Cusip: 38143U3Q2).

Goldman plans one-year leveraged buffered notes linked to S&P 500

By Marisa Wong

Madison, Wis., June 5 – **Goldman Sachs Group, Inc.** plans to price 0% leveraged buffered index-linked notes due June 26, 2013 tied 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 double any index gain, up to a maximum settlement amount of \$1,163 for each \$1,000 principal amount.

Investors will receive par if the index

falls by up to 10% and will lose 1.1111% for each 1% decline beyond 10%.

The notes (Cusip: 38143UX89) are expected to price on June 8 and settle on June 13.

Goldman, Sachs & Co. is the underwriter.

Goldman raises cap for buffered notes linked to iShares MSCI EM

By Toni Weeks

San Diego, June 5 – **Goldman Sachs Group, Inc.** amended the maximum settlement amount for its offering of 24-month 0% buffered index fund-linked notes tied to the **iShares MSCI Emerging Markets index fund**, according to a 424B2 filing with the Securities and Exchange

Commission.

The payout at maturity, of par plus any fund gain, will now have a maximum settlement amount of \$1,340 to \$1,400 for each \$1,000 principal amount. Previously the maximum settlement amount was \$1,270 to \$1,310 per \$1,000 principal amount.

Investors will receive par if the shares fall by up to 15% and will be exposed to any losses beyond 15%.

The exact deal terms will be set at pricing.

Goldman Sachs & Co. is the underwriter.

The Cusip number is 38143U3S8.

Goldman updates payout terms for digital notes linked to Russell 2000

By Marisa Wong

Madison, Wis., June 5 – **Goldman Sachs Group, Inc.** updated the terms of its upcoming 0% index-linked digital notes tied to the **Russell 2000 index**, according to an amended 424B2 filing with the Securities and Exchange Commission.

Goldman Sachs changed the description of the 13-month securities

(Cusip: 38143U3R0) from buffered index-linked digital notes and amended the payout at maturity.

If the index finishes at or above 85% of the initial level, investors will receive the threshold settlement amount, which is expected to be between \$1,077.50 and \$1,090.00, increased from between \$1,072.50 and \$1,085.00, per \$1,000

principal amount.

Previously, investors would only receive the threshold settlement amount if the index finishes at or above the initial level and would receive par if the index falls by up to 15%.

As before, investors will be exposed to any losses beyond the 15% buffer.

Goldman Sachs & Co. is the underwriter.

HSBC plans Annual Income Opportunity CDs with 0.3% minimum return linked to 10 stocks

By Angela McDaniels

Tacoma, Wash., June 5 – **HSBC Bank USA, NA** plans to price Annual Income Opportunity certificates of deposit with minimum return due July 1, 2019 linked to a basket of **10 common stocks**, according to a term sheet.

The basket includes American Electric Power Co., AT&T Inc., Biogen Idec Inc., Kimberly-Clark Corp., Lockheed Martin Corp., Maxim Integrated Products, Mosaic Co., Pfizer Inc., Ralph Lauren Corp. and Silver Wheaton Corp.

Interest is payable annually and will equal the average of the performances of the basket stocks, subject to a minimum interest rate of 0.3%.

A stock's performance will be equal to the auto cap rate if its return is greater than or equal to zero. The auto cap rate is expected to be at least 5% will be set at pricing. If a stock's return is less than zero, its performance will be the greater of its return and negative 30%.

The payout at maturity will be par plus the last coupon payment.

The issuer said it is generally willing to repurchase CDs from depositors at any time. It will pay the early redemption amount, which equals par plus any interest due plus the early redemption fee and less an early withdrawal charge of 3% in year one, 2% in year two, 1% in year three and zero after that. The early redemption fee is the current market value of the CDs minus any interest due and minus the principal amount of the CDs.

The CDs (Cusip: 40431GV30) will price June 26 and settle June 29.

HSBC Securities (USA) Inc. is the agent.

HSBC plans Head-Start Annual Income Opportunity CDs linked to stocks

By Angela McDaniels

Tacoma, Wash., June 5 – **HSBC Bank USA, NA** plans to price Head-Start Annual Income Opportunity certificates of deposit with auto cap feature due June 28, 2019 linked to a basket of **10 common stocks**, according to a term sheet.

The basket includes American Electric Power Co., AT&T Inc., Biogen Idec Inc., Kimberly-Clark Corp., Lockheed Martin Corp., Maxim Integrated Products, Mosaic Co., Pfizer Inc., Ralph Lauren Corp. and Silver Wheaton Corp.

Interest is payable annually and will

equal the average of the performances of the basket stocks, subject to a minimum interest rate of zero.

A stock's performance will be equal to the auto cap rate if its return is greater than or equal to negative 5%. The auto cap rate is expected to be at least 5.75% will be set at pricing. If a stock's return is less than negative 5%, its performance will be the greater of its return and negative 30%.

The payout at maturity will be par plus the last coupon payment, if any.

The issuer said it is generally willing

to repurchase CDs from depositors at any time. It will pay the early redemption amount, which equals par plus any interest due plus the early redemption fee and less an early withdrawal charge of 3% in year one, 2% in year two, 1% in year three and zero after that. The early redemption fee is the current market value of the CDs minus any interest due and minus the principal amount of the CDs.

The CDs (Cusip: 40431GV89) will price June 25 and settle June 28.

HSBC Securities (USA) Inc. is the agent.

HSBC plans Income Plus CDs tied to stocks with 2.25% potential coupon

By Angela McDaniels

Tacoma, Wash., June 5 – **HSBC Bank USA, NA** plans to price Income Plus certificates of deposit due June 28, 2019 linked to a **basket of common stocks**, according to a term sheet.

The basket includes the common stocks of AT&T Inc., Intel Corp., Kraft Foods Inc., Pfizer Inc. and Reynolds American Inc.

Interest will be payable annually. The interest rate will be 0.75% plus (a) the

performance-based annual coupon if each basket stock closes at or above its initial share price on the valuation date or (b) 0% otherwise. The performance-based annual coupon is expected to be at least 1.5% and will be set at pricing.

The payout at maturity will be par plus the last coupon payment.

The issuer said it is generally willing to repurchase CDs from depositors at any time. It will pay the early redemption

amount, which equals par plus any interest due plus the early redemption fee and less an early withdrawal charge of 3% in year one, 2% in year two, 1% in year three and zero after that. The early redemption fee is the current market value of the CDs minus any interest due and minus the principal amount of the CDs.

The CDs (Cusip: 40431GW21) will price June 25 and settle June 28.

HSBC Securities (USA) Inc. is the agent.

HSBC plans Income Plus CDs tied to stocks with 3.75% potential coupon

By Angela McDaniels

Tacoma, Wash., June 5 – **HSBC Bank USA, NA** plans to price Income Plus certificates of deposit due June 28, 2019 linked to a **basket of common stocks**, according to a term sheet.

The basket includes the common stocks of AT&T Inc., Intel Corp., Kraft Foods Inc., Pfizer Inc. and Reynolds American Inc.

Interest will be payable annually.

The interest rate will be 0.5% plus (a) the

performance-based annual coupon if each basket stock closes at or above its initial share price on the valuation date or (b) 0% otherwise. The performance-based annual coupon is expected to be at least 3.25% and will be set at pricing.

The payout at maturity will be par plus the last coupon payment.

The issuer said it is generally willing to repurchase CDs from depositors at any time. It will pay the early redemption

amount, which equals par plus any interest due plus the early redemption fee and less an early withdrawal charge of 3% in year one, 2% in year two, 1% in year three and zero after that. The early redemption fee is the current market value of the CDs minus any interest due and minus the principal amount of the CDs.

The CDs (Cusip: 40431GW39) will price June 25 and settle June 28.

HSBC Securities (USA) Inc. is the agent.

HSBC plans annual income opportunity CDs due 2017 on industry titans

By Marisa Wong

Madison, Wis., June 5 – **HSBC Bank USA, NA** plans to price annual income opportunity CDs with auto cap feature due June 29, 2017 linked to a **basket of stocks**, according to a pricing sheet.

The basket includes the common stocks of American Electric Power Co., AT&T Inc., Biogen Idec Inc., Kimberly-Clark Corp., Lockheed Martin Corp., Maxim Integrated

Products, Mosaic Co., Pfizer Inc., Ralph Lauren Corp. and Silver Wheaton Corp.

Interest is payable annually and will equal the average of the performances of the basket stocks, subject to a floor of 0%.

If a basket stock's return is zero or positive, its performance will equal the auto cap rate, which is expected to be at least 5.5% and will be set at pricing. If a basket stock's return is negative, its performance

will be the greater of the stock return and negative 30%.

The payout at maturity will be par.

The securities may be redeemed early, subject to an early withdrawal charge.

The CDs (Cusip: 40431GU98) are expected to price on June 26 and settle on June 29.

HSBC Securities (USA) Inc. will be the agent.

HSBC plans annual income opportunity CDs due 2019 on industry titans

By Marisa Wong

Madison, Wis., June 5 – **HSBC Bank USA, NA** plans to price annual income opportunity CDs due July 1, 2019 linked to a **basket of stocks**, according to a pricing sheet.

The basket includes the common stocks of American Electric Power Co., AT&T Inc., Biogen Idec Inc., Kimberly-Clark Corp., Lockheed Martin Corp., Maxim Integrated Products, Mosaic Co., Pfizer Inc., Ralph

Lauren Corp. and Silver Wheaton Corp.

Interest is payable annually and will equal the average of the performances of the basket stocks, subject to a floor of 0%.

If a basket stock's return is zero or positive, its performance will equal the auto cap rate, which is expected to be at least 6% and will be set at pricing. If a basket stock's return is negative, its performance will be the greater of the stock return and negative 30%.

The payout at maturity will be par.

The securities may be redeemed early, subject to an early withdrawal charge of 3% in year one, 2% in year two and 1% in year three. There is no early withdrawal charge for years four through seven.

The CDs (Cusip: 40431GV97) are expected to price on June 26 and settle on June 29.

HSBC Securities (USA) Inc. will be the agent.

HSBC plans annual income opportunity CDs on 'global industry titans'

By Marisa Wong

Madison, Wis., June 5 – **HSBC Bank**

USA, NA plans to price annual income opportunity CDs with auto cap due July 1, 2019 linked to a **basket of stocks**, according to a pricing sheet.

The basket includes the common stocks of AstraZeneca plc, Encana Corp., General Mills, Inc., Gerdau SA, Home Depot, Inc., Icici Bank Ltd., Randgold Resources Ltd., Taiwan Semiconductor Manufacturing Co.

Ltd., Unilever NV and Vodafone Group plc.

Interest is payable annually and will equal the average of the performances of the basket stocks, subject to a floor of zero.

If a basket stock's return is zero or positive, its performance will equal the auto cap rate, which will be at least 6% and will be set at pricing. If a basket stock's return is negative, its performance will be the greater of the stock return and negative 30%.

The payout at maturity will be par.

The securities may be redeemed early, subject to an early withdrawal charge of 3% in year one, 2% in year two and 1% in year three. There is no early withdrawal charge for years four through seven.

The CDs (Cusip: 40431GV71) are expected to price on June 26 and settle on June 29.

HSBC Securities (USA) Inc. will be the agent.

HSBC plans seven-year CDs linked to 10 Morningstar Wide Moat stocks

By Marisa Wong

Madison, Wis., June 5 – **HSBC Bank**

USA, NA plans to price annual income opportunity certificates of deposit with auto cap due July 1, 2019 linked to a **basket of stocks**, according to a term sheet.

The basket includes 10 common stocks that have received a Morningstar Economic Moat rating of "Wide" as of May 24.

The term sheet said there are two major requirements for the rating: the prospect of earning above-average returns on capital and some competitive edge that prevents these returns from quickly eroding.

The stocks are Amgen Inc., Applied Materials, Inc., Exelon Corp., General Electric Co., Intel Corp., Lorillard, Inc., PepsiCo, Inc., Pfizer Inc., Procter & Gamble Co. and Time Warner Cable Inc.

The CDs will pay a coupon in June of each year equal to the average of the basket stocks' component returns, subject to a minimum of zero.

If a basket stock's underlying return is flat or positive, its component return will equal the auto cap rate, which is expected to be at least 5.5% and will be set at pricing. Otherwise, its component return

will be the greater of its underlying return and negative 30%.

The payout at maturity will be par plus the final coupon.

The CDs are putable at any time. Investors will receive the current market value of the CDs, subject to an early redemption charge of 3% in year one, 2% in year two, 1% in year three and 0.25% in year four. There is no early redemption charge for years five through seven.

The CDs (Cusip: 40431GW54) will price on June 26 and settle on June 29.

HSBC Securities (USA) Inc. is the agent.

HSBC to price trigger autocallables linked to iShares Russell 2000 ETF

By Angela McDaniels

Tacoma, Wash., June 5 – **HSBC USA**

Inc. plans to price 0% trigger autocallable optimization securities due June 13, 2017 linked to the **iShares Russell 2000 index fund**, according to an FWP filing with the Securities and Exchange Commission.

If the closing share price on any

quarterly observation date is greater than or equal to the initial share price, the notes will be called at par of \$10 plus a call return of 10% to 13% per year. The first observation date is June 13, 2013. The exact call return will be set at pricing.

If the notes are not called and the final share price is greater than or equal to 60% of

the initial share price, the payout at maturity will be par. Otherwise, investors will be fully exposed to the share price decline.

The notes (Cusip: 40433M617) are expected to price June 7 and settle June 12.

HSBC Securities (USA) Inc. is the underwriter with UBS Financial Services Inc. as dealer.

HSBC to price trigger autocallables linked to SPDR S&P 500 ETF trust

By *Angela McDaniels*

Tacoma, Wash., June 5 – **HSBC USA Inc.** plans to price 0% trigger autocallable optimization securities due June 13, 2017 linked to the **SPDR S&P 500 ETF trust**, according to an FWP filing with the Securities and Exchange Commission.

If the closing share price on any

quarterly observation date is greater than or equal to the initial share price, the notes will be called at par of \$10 plus a call return of 8% to 10.25% per year. The first observation date is June 13, 2013. The exact call return will be set at pricing.

If the notes are not called and the final share price is greater than or equal to 70% of

the initial share price, the payout at maturity will be par. Otherwise, investors will be fully exposed to the share price decline.

The notes (Cusip: 40433M591) are expected to price June 7 and settle June 12.

HSBC Securities (USA) Inc. is the underwriter with **UBS Financial Services Inc.** as dealer.

JPMorgan plans contingent absolute return notes linked to Ameriprise

By *Toni Weeks*

San Diego, June 5 – **JPMorgan Chase & Co.** plans to price 0% contingent absolute return autocallable optimization securities due June 14, 2013 linked to **Ameriprise Financial, Inc.** shares, according to an FWP filing with the Securities and Exchange Commission.

If the stock closes at or above the

initial share price on any quarterly observation date, the notes automatically will be called at par plus an annualized call return of 11.5% to 15.5% that will be set at pricing.

If the notes are not called and the stock closes at or above the trigger price – 70% of the initial share price – the payout at maturity will be par plus the absolute value

of the stock return.

If the final share price is less than the trigger price, investors will be fully exposed to the stock decline.

The notes (Cusip: 46637G454) are expected to price June 7 and settle June 12.

UBS Financial Services Inc. and **J.P. Morgan Securities LLC** are the agents.

JPMorgan plans 21%-25% reverse exchangeables linked to Best Buy

By *Angela McDaniels*

Tacoma, Wash., June 5 – **JPMorgan Chase & Co.** plans to price reverse exchangeable notes due Dec. 27, 2012 linked to the common stock of **Best Buy Co., Inc.**, according to an FWP filing with the Securities and Exchange Commission.

The six-month notes will carry an

annualized coupon of 21% to 25%. The exact interest rate will be set at pricing. Interest will be payable monthly.

The payout at maturity will be par unless Best Buy stock falls by more than 15% during the life of the notes and finishes below the initial share price, in which case the payout will be a number of

Best Buy shares equal to \$1,000 divided by the initial share price or, at JPMorgan's option, a cash amount equal to the value of those shares.

The notes (Cusip: 48125VC81) are expected to price June 21 and settle June 26.

J.P. Morgan Securities LLC is the agent.

JPMorgan to price 10% reverse exchangeables linked to Deere

By *Angela McDaniels*

Tacoma, Wash., June 5 – **JPMorgan Chase & Co.** plans to price 10% reverse exchangeable notes due June 20, 2013 linked to the common stock of **Deere & Co.**, according to an FWP filing with the Securities and Exchange Commission.

Interest will be payable monthly.

The payout at maturity will be par unless Deere stock falls by more than 20% during the life of the notes and finishes below the initial share price, in which case the payout will be a number of Deere shares equal to \$1,000 divided by the initial share

price or, at JPMorgan's option, the value of those shares in cash.

The notes (Cusip: 48125VE63) are expected to price June 15 and settle June 20.

J.P. Morgan Securities LLC is the agent.

JPMorgan to price 9% reverse exchangeables linked to GE

By *Angela McDaniels*

Tacoma, Wash., June 5 – **JPMorgan Chase & Co.** plans to price 9% reverse exchangeable notes due June 20, 2013 linked to the common stock of **General Electric Co.**, according to an FWP filing with the Securities and Exchange

Commission.

Interest will be payable monthly.

The payout at maturity will be par unless GE stock falls by more than 20% during the life of the notes and finishes below the initial share price, in which case the payout will be a number of GE shares

equal to \$1,000 divided by the initial share price or, at JPMorgan's option, the value of those shares in cash.

The notes (Cusip: 48125VE89) are expected to price June 15 and settle June 20.

J.P. Morgan Securities LLC is the agent.

JPMorgan plans contingent absolute return notes on Harley-Davidson

By *Toni Weeks*

San Diego, June 5 – **JPMorgan**

Chase & Co. plans to price 0% contingent absolute return autocallable optimization securities due June 14, 2013 linked to **Harley-Davidson, Inc.** shares, according to an FWP filing with the Securities and Exchange Commission.

If the stock closes at or above the

initial share price on any quarterly observation date, the notes automatically will be called at par plus an annualized call return of 11.5% to 15.5% that will be set at pricing.

If the notes are not called and the stock closes at or above the trigger price – 65% of the initial share price – the payout at maturity will be par plus the absolute value

of the stock return.

If the final share price is less than the trigger price, investors will be fully exposed to the stock decline.

The notes (Cusip: 46637G470) are expected to price June 7 and settle June 12.

UBS Financial Services Inc. and J.P. Morgan Securities LLC are the agents.

JPMorgan plans 12.5%-16.5% reverse exchangeables linked to St. Jude

By *Angela McDaniels*

Tacoma, Wash., June 5 – **JPMorgan**

Chase & Co. plans to price reverse exchangeable notes due Dec. 27, 2012 linked to the common stock of **St. Jude Medical, Inc.**, according to an FWP filing with the Securities and Exchange Commission.

The six-month notes will carry an annualized coupon of 12.5% to 16.5%. The exact interest rate will be set at pricing. Interest will be payable monthly.

The payout at maturity will be par unless St. Jude Medical stock falls by more than 20% during the life of the notes and finishes below the initial share price, in

which case the payout will be a number of St. Jude Medical shares equal to \$1,000 divided by the initial share price or, at JPMorgan's option, a cash amount equal to the value of those shares.

The notes (Cusip: 48125VC99) are expected to price June 21 and settle June 26. J.P. Morgan Securities LLC is the agent.

JPMorgan to price contingent absolute return notes linked to Tesoro

By *Toni Weeks*

San Diego, June 5 – **JPMorgan**

Chase & Co. plans to price 0% contingent absolute return autocallable optimization securities due June 14, 2013 linked to **Tesoro Corp.** shares, according to an FWP filing with the Securities and Exchange Commission.

If the stock closes at or above the

initial share price on any quarterly observation date, the notes automatically will be called at par plus an annualized call return of 11.5% to 15.5% that will be set at pricing.

If the notes are not called and the stock closes at or above the trigger price – 55% of the initial share price – the payout at maturity will be par plus the absolute value

of the stock return.

If the final share price is less than the trigger price, investors will be fully exposed to the stock decline.

The notes (Cusip: 46637G462) are expected to price June 7 and settle June 12.

UBS Financial Services Inc. and J.P. Morgan Securities LLC are the agents.

JPMorgan plans autocallable contingent interest notes on Union Pacific

By *Angela McDaniels*

Tacoma, Wash., June 5 – **JPMorgan Chase & Co.** plans to price autocallable contingent interest notes due June 26, 2013 linked to the common stock of **Union Pacific Corp.**, according to an FWP filing with the Securities and Exchange Commission.

If Union Pacific shares close at or above the trigger level, 80% of the initial share price, on a quarterly review date,

the notes will pay a 4.8125% coupon that quarter, which is equivalent to 19.25% per year. If Union Pacific shares close below the trigger level, no coupon will be paid that quarter.

If Union Pacific shares close at or above the initial share price on any of the review dates other than the final review date, the notes will be automatically called at par plus 4.8125%.

If the notes have not been called and

the final share price is greater than or equal to the trigger level, the payout at maturity will be par plus 4.8125%. If the final share price is less than the trigger level, investors will be fully exposed to the decline of Union Pacific shares from the initial share price.

The notes (Cusip: 48125VD49) are expected to price June 8 and settle June 13.

J.P. Morgan Securities LLC is the agent.

JPMorgan plans 13%-17% reverse exchangeables linked to Yahoo!

By *Angela McDaniels*

Tacoma, Wash., June 5 – **JPMorgan Chase & Co.** plans to price reverse exchangeable notes due Dec. 27, 2012 linked to the common stock of **Yahoo! Inc.**, according to an FWP filing with the Securities and Exchange Commission.

The six-month notes will carry an

annualized coupon of 13% to 17%. The exact interest rate will be set at pricing. Interest will be payable monthly.

The payout at maturity will be par unless Yahoo! stock falls by more than 20% during the life of the notes and finishes below the initial share price, in which case the payout will be a number of Yahoo!

shares equal to \$1,000 divided by the initial share price or, at JPMorgan's option, a cash amount equal to the value of those shares.

The notes (Cusip: 48125VD23) are expected to price June 21 and settle June 26.

J.P. Morgan Securities LLC is the agent.

JPMorgan plans contingent absolute return notes linked to Whole Foods

By *Toni Weeks*

San Diego, June 5 – **JPMorgan Chase & Co.** plans to price 0% contingent absolute return autocallable optimization securities due June 14, 2013 linked to **Whole Foods Market, Inc.** shares, according to an FWP filing with the Securities and Exchange Commission.

If the stock closes at or above the

initial share price on any quarterly observation date, the notes automatically will be called at par plus an annualized call return of 11.5% to 15.5% that will be set at pricing.

If the notes are not called and the stock closes at or above the trigger price – 70% of the initial share price – the payout at maturity will be par plus the absolute value

of the stock return.

If the final share price is less than the trigger price, investors will be fully exposed to the stock decline.

The notes (Cusip: 46637G447) are expected to price June 7 and settle June 12.

UBS Financial Services Inc. and J.P. Morgan Securities LLC are the agents.

JPMorgan plans to price capped index knock-out notes tied to S&P 500

By *Toni Weeks*

San Diego, June 5 – **JPMorgan Chase & Co.** plans to price 0% capped index knock-out notes due June 26, 2013 linked to the **S&P 500 index**, according to an FWP filing with the Securities and Exchange Commission.

A knock-out event occurs if the index falls by more than 20% from the initial level during the life of the notes.

If a knock-out event does not occur, the payout at maturity is

par plus the contingent digital return of at least 15%.

If a knock-out event occurs, the payout at maturity is par plus the index return, subject to a maximum return of at least 15%, or \$1,150 per \$1,000 of notes.

The exact terms will be set at pricing.

The notes (Cusip: 48125VD31) are expected to price June 8 and settle June 13.

J.P. Morgan Securities LLC will act as agent.

Morgan Stanley plans fixed-to-floater due 2017 with 5% initial rate

By Susanna Moon

Chicago, June 5 – **Morgan Stanley** plans to price senior fixed-to-floating notes due June 20, 2017, according to an FWP filing with the Securities and

Exchange Commission.

The coupon will initially be 5%. Beginning June 20, 2014, it will be Libor plus 300 basis points, with a minimum rate of 3.5%.

The payout at maturity will be par.

Morgan Stanley & Co. LLC is the agent.

The notes will settle on June 20. The Cusip number is 61760QBP8.

RBC plans autocallable buffered bullish return notes linked to Apple

By Toni Weeks

San Diego, June 5 – **Royal Bank of Canada** plans to price 0% autocallable buffered bullish return notes due June 19, 2014 linked to **Apple Inc.** shares, according to an FWP filing with the Securities and Exchange Commission.

The notes will be called automatically

at 110% of par if the closing share price on June 17, 2013 is greater than the initial share price.

If the stock return is positive, the payout at maturity will be par plus the greater of the stock return and 20%.

Investors will receive par if the share price declines by the buffer amount –

expected to be 17% to 20% – and will lose 1% for every 1% that it declines beyond that amount. The buffer amount will be set at pricing.

The notes (Cusip: 78008SBA3) will price June 15 and settle June 20.

RBC Capital Markets, LLC is the underwriter.

RBC plans 16.5%-20.5% six-month reverse convertibles linked to Mosaic

By Susanna Moon

Chicago, June 5 – **Royal Bank of Canada** plans to price 16.5% to 20.5% reverse convertible notes due Dec. 27, 2012 linked to **Mosaic Co.** shares, according to an FWP filing with the Securities and

Exchange Commission.

Interest is payable monthly.

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

the payout will be a number of Mosaic shares equal to \$1,000 divided by the initial price.

RBC Capital Markets Corp. is the agent.

The notes will price on June 21 and settle on June 26.

The Cusip number is 78008SAY2.

RBC plans leveraged buffered notes linked to S&P 500 via Goldman Sachs

By Toni Weeks

San Diego, June 5 – **Royal Bank of Canada** plans to price 0% leveraged buffered equity index-linked notes tied to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes are expected to mature 18 to 21 months after issue.

If the index return is positive, the payout at maturity will be par plus 1.5 times the index gain, subject to a maximum payout of \$1,150.00 to \$1,176.25 per \$1,000 principal amount. The exact

maximum payment will be set at pricing.

Investors will receive par if the index falls by up to 10% and will share in losses at a rate of 1.1111% per 1% drop beyond 10%.

Goldman Sachs & Co. will be underwriter.

S&P launches the S&P Enhanced Yield North American Preferred Index

By *Tali David*

Minneapolis, June 5 – **S&P Indices** announced the launch of the S&P Enhanced Yield North American Preferred Index, according to a press release.

The index is comprised of 50 of the highest yielding U.S. and Canada traded preferred stocks that meet criteria relating to size, liquidity and exchange listings, S&P said.

The underlying universe for the index is all preferred securities in the S&P/TSX Preferred Share Index and S&P U.S. Preferred Stock Index.

The measure has been licensed to Global X Funds to serve as the basis for a planned ETF.

“The S&P Enhanced Yield North American Preferred Index is an important addition to our closely followed family of

preferred stock indices,” S&P associate director Michael Kondas said in the release.

“The index fills a need in the industry for a more concentrated basket of preferred stocks that could potentially provide greater yields for investors seeking higher investment income,” Kondas added in the release.

S&P Indices is part of New York-based McGraw-Hill Cos.

Scotiabank plans capped buffered notes linked to MSCI EAFE index

By *Susanna Moon*

Chicago, June 5 – **Bank of Nova Scotia** plans to price 0% series A capped buffered enhanced participation notes linked to the **MSCI EAFE index**, according to an SUPPL filing with the Securities and Exchange Commission.

The payout at maturity will be par plus 1.5 times any index gain, up to a maximum return of \$1,195.00 to \$1,228.75 per \$1,000

principal amount.

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

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

The notes will price on June 7 and settle on June 14. The Cusip number is 064159809.

UBS to price trigger phoenix autocallables linked to Boeing

By *Angela McDaniels*

Tacoma, Wash., June 5 – **UBS AG, London Branch** plans to price trigger phoenix autocallable optimization securities due June 12, 2013 linked to the common stock of **Boeing Co.**, according to an FWP filing with the Securities and Exchange Commission.

If Boeing stock closes at or above the trigger price – 75% of the initial share

price – on a quarterly observation date, the issuer will pay a contingent coupon for that quarter at the rate of 11% to 14% per year. Otherwise, no coupon will be paid that quarter. The exact contingent coupon rate will be set at pricing.

If the shares close at or above the initial price on a quarterly observation date, the notes will be called at par of \$10 plus the contingent coupon.

If the notes are not called and Boeing 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.

The notes (Cusip: 90268U358) are expected to price June 7 and settle June 12.

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

UBS to price trigger phoenix autocallables linked to Microsoft

By *Angela McDaniels*

Tacoma, Wash., June 5 – **UBS AG, London Branch** plans to price trigger phoenix autocallable optimization securities due June 13, 2017 linked to the common stock of **Microsoft Corp.**, according to an FWP filing with the Securities and Exchange Commission.

If Microsoft stock closes at or above the trigger price – 70% of the initial share

price – on a monthly observation date, the issuer will pay a contingent coupon for that month at the rate of 7% to 10% per year. Otherwise, no coupon will be paid that month. The exact contingent coupon rate will be set at pricing.

Beginning June 7, 2013, the notes will be called at par of \$10 plus the contingent coupon if the shares close at or above the initial price on a monthly observation date.

If the notes are not called and Microsoft 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.

The notes (Cusip: 90268U374) are expected to price June 7 and settle June 12.

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

UBS to price trigger phoenix autocallables linked to UnitedHealth

By *Angela McDaniels*

Tacoma, Wash., June 5 – **UBS AG, London Branch** plans to price trigger phoenix autocallable optimization securities due June 12, 2013 linked to the common stock of **UnitedHealth Group Inc.**, according to an FWP filing with the Securities and Exchange Commission.

If UnitedHealth stock closes at or above the trigger price – 75% of the initial share price – on a quarterly

observation date, the issuer will pay a contingent coupon for that quarter at the rate of 11% to 14% per year. Otherwise, no coupon will be paid that quarter. The exact contingent coupon rate will be set at pricing.

If the shares close at or above the initial price on a quarterly observation date, the notes will be called at par of \$10 plus the contingent coupon.

If the notes are not called and

UnitedHealth 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.

The notes (Cusip: 90268U366) are expected to price June 7 and settle June 12.

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

UBS to price trigger phoenix autocallables linked to Visa

By *Angela McDaniels*

Tacoma, Wash., June 5 – **UBS AG, London Branch** plans to price trigger phoenix autocallable optimization securities due June 13, 2017 linked to the common stock of **Visa Inc.**, according to an FWP filing with the Securities and Exchange Commission.

If Visa stock closes at or above the trigger price – 65% of the initial share

price – on a monthly observation date, the issuer will pay a contingent coupon for that month at the rate of 7% to 9.5% per year. Otherwise, no coupon will be paid that month. The exact contingent coupon rate will be set at pricing.

Beginning June 7, 2013, the notes will be called at par of \$10 plus the contingent coupon if the shares close at or above the initial price on a monthly observation date.

If the notes are not called and Visa 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.

The notes (Cusip: 90268U382) are expected to price June 7 and settle June 12.

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

Union Bank plans four-year market-linked CDs tied to S&P 500 index

By *Toni Weeks*

San Diego, June 5 – **Union Bank, NA** plans to price market-linked certificates of deposit due June 29, 2016 linked to the **S&P 500 index**, according to a disclosure supplement.

The payout maturity will be par plus the indexed interest amount, subject to a floor of 2% and a maximum return of 52%

to 68% that will be set at pricing.

The indexed interest amount is the sum of the 16 quarterly percentage changes multiplied by the principal amount on the maturity date. Each quarterly percentage change is subject to a cap of 3.25% to 4.25%, but there is no floor if the change for a quarter is negative. The actual cap will be set at pricing.

The notes are callable at par on the 15th of each March, June, September and December beginning June 15, 2013.

The CDs (Cusip: 90521AJY5) are expected to price June 26 and settle June 29.

UnionBanc Investment Services, LLC is the agent. Incapital LLC is the distributor.

Union Bank plans to price market-linked CDs tied to four currencies

By *Toni Weeks*

San Diego, June 5 – **Union Bank, NA** plans to price market-linked certificates of deposit due June 29, 2017 linked to an equally weighted basket of four currencies relative to the dollar, according to a pricing sheet.

The basket is comprised of the

Australian dollar, the Brazilian real, the Canadian dollar and the Norwegian krone.

The payout at maturity will be par plus 100% to 125% of the basket return, subject to a minimum payment of \$1,050 per \$1,000 deposit amount. The exact participation rate will be set at pricing.

The notes are callable on every March 15, June 15, Sept. 15 and Dec. 15 beginning June 15, 2013.

The CDs (Cusip: 90521AJZ2) are expected to price June 27 and settle June 29.

UnionBanc Investment Services, LLC is the agent, and Incapital LLC is the distributor.

Wells Fargo plans contingent annual interest CDs on commodity basket

By Toni Weeks

San Diego, June 5 – **Wells Fargo Bank, NA** plans to price contingent annual interest market-linked certificates of deposit due June 29, 2018 linked to a basket of **eight commodities** and **two commodity indexes**, according to a term sheet.

The equally weighted basket includes copper, corn futures, gasoline futures,

nickel, gold, soybean futures, silver, sugar futures, the S&P GSCI Brent Crude Oil Index Excess Return and the S&P GSCI Livestock Index Excess Return.

In June of each year, the CDs will pay a coupon equal to the sum of the basket components' weighted returns, with a floor of zero. On any valuation date, if an individual component's performance has remained the same or appreciated, it will be

given a fixed return of 6% to 8% that will be set at pricing. If a commodity's return has declined, its component return will equal the commodity return, subject to a floor of negative 25%.

The payout at maturity will be par.

The notes (Cusip: 949748Q75) are expected to price June 25 and settle June 29.

The distributor is Incapital LLC.

Wells Fargo plans growth securities due 2014 linked to iShares MSCI EM

By Susanna Moon

Chicago, June 5 – **Wells Fargo & Co.** plans to price 0% growth securities with leveraged capped upside and fixed percentage buffered downside due June 30, 2014 linked to the **iShares MSCI Emerging Markets index fund**, according

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

The payout at maturity will be par plus double any gain in the fund, up to a maximum return of 25% to 29%. The exact cap will be set at pricing.

Investors will receive par if the shares

fall by up to 10% and will be exposed to losses beyond the 10% buffer.

Wells Fargo Securities, LLC is the agent.

The notes will price on June 26 and settle on June 29.

The Cusip number is 94986RKG5.

Wells Fargo plans growth securities due 2016 linked to iShares MSCI EM

By Susanna Moon

Chicago, June 5 – **Wells Fargo & Co.** plans to price 0% growth securities with leveraged capped upside and fixed percentage buffered downside due January 2016 linked to the **iShares MSCI Emerging Markets index fund**,

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

The payout at maturity will be par plus 1.5 times any gain in the fund, up to a maximum return of 37% to 47%. The exact cap will be set at pricing.

Investors will receive par if the

shares fall by up to 15% and will be exposed to losses beyond the 15% buffer.

Wells Fargo Securities, LLC is the agent.

The notes will settle in July.

The Cusip number is 94986RKA8.

Wells Fargo plans growth securities due 2016 linked to SPDR S&P MidCap

By Susanna Moon

Chicago, June 5 – **Wells Fargo & Co.** plans to price 0% growth securities with leveraged capped upside and fixed percentage buffered downside due January 2016 linked to the **SPDR S&P MidCap 400 ETF Trust**, according to a 424B2

filings with the Securities and Exchange Commission.

The payout at maturity will be par plus 1.5 times any gain in the fund, up to a maximum return of 35% to 45%. The exact cap will be set at pricing.

Investors will receive par if the

shares fall by up to 10% and will be exposed to losses beyond the 10% buffer.

Wells Fargo Securities, LLC is the agent.

The notes will settle in July.

The Cusip number is 94986RKB6.

Wells Fargo plans growth securities due 2016 tied to Vanguard REIT ETF

By Susanna Moon

Chicago, June 5 – **Wells Fargo & Co.** plans to price 0% growth securities with leveraged capped upside and fixed percentage buffered downside due April 2016 linked to the **Vanguard REIT ETF**,

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

The payout at maturity will be par plus double any gain in the fund, up to a maximum return of 41% to 46%. The exact cap will be set at pricing.

Investors will receive par if the shares fall by up to 15% and will be exposed to losses beyond the 15% buffer.

Wells Fargo Securities, LLC is the agent. The notes will settle in July. The Cusip number is 94986RKC4.

Wells Fargo plans growth securities due 2015 linked to fund basket

By Susanna Moon

Chicago, June 5 – **Wells Fargo & Co.** plans to price 0% growth securities with leveraged capped upside and fixed percentage buffered downside due January 2015 linked to a basket of three funds, according to a 424B2 filing with the Securities and Exchange Commission.

The basket consists of the **SPDR S&P 500 ETF Trust** with a 50% weight, the **SPDR S&P MidCap 400 ETF Trust** with a 25% weight and the **iShares Russell 2000 index fund** with a 25% weight.

The payout at maturity will be par plus double any gain in the basket, up to a maximum return of 27% to 32%. The exact

cap will be set at pricing.

Investors will receive par if the basket falls by up to 10% and will be exposed to losses beyond the 10% buffer.

Wells Fargo Securities, LLC is the agent. The notes will settle in July. The Cusip number is 94986RJZ5.

Wells Fargo plans growth securities due 2017 linked to fund basket

By Susanna Moon

Chicago, June 5 – **Wells Fargo & Co.** plans to price 0% growth securities with leveraged capped upside and fixed percentage buffered downside due January 2017 linked to a basket of four funds, according to a 424B2 filing with the Securities and Exchange Commission.

The basket consists of the **SPDR S&P 500 ETF Trust** with a 45% weight, the **iShares Russell 2000 index fund** with a 20% weight, the **iShares MSCI EAFE index fund** with a 20% weight and the **iShares MSCI Emerging Markets index fund** with a 15% weight.

The payout at maturity will be par plus 1.5 times any gain in the basket, up

to a maximum return of 47% to 57%. The exact cap will be set at pricing.

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

Wells Fargo Securities, LLC is the agent. The notes will settle in July. The Cusip number is 94986RKD2.

Wells Fargo to price 1% growth securities due 2018 linked to S&P 500

By Angela McDaniels

Tacoma, Wash., June 5 – **Wells Fargo & Co.** plans to price 1% growth securities with leveraged upside participation to a cap and fixed percentage buffered downside due January 2018 linked to the **S&P 500 index**, according to a 424B2 filing with the

Securities and Exchange Commission.

Interest is payable semiannually.

The payout at maturity will be par plus 1.5 times the index return if the index return is positive, subject to a maximum payout of 155% to 165% of par that will be set at pricing. Investors will receive par

if the index declines by 15% or less and will lose 1% for every 1% that the index declines beyond 15%.

The notes (Cusip: 94986RKF7) will settle in July.

Wells Fargo Securities, LLC is the agent.

Wells Fargo to price capped, floored floating-rate notes due June 2017

By Marisa Wong

Madison, Wis., June 5 – **Wells Fargo & Co.** plans to price floating-rate notes due June 20, 2017, according to a 424B2 filing with the Securities and Exchange

Commission.

Interest will accrue at Libor plus 55 basis points, payable and reset quarterly. The coupon is subject to a floor of 1.25% and a cap of 5%.

The payout at maturity will be par.

The notes (Cusip: 94986RKH3) will price on June 15 and settle on June 20.

Wells Fargo Securities, LLC will be the agent.

Wells Fargo to price market-linked notes due 2019 linked to the Dow

By Angela McDaniels

Tacoma, Wash., June 5 – **Wells Fargo & Co.** plans to price 0% market-linked notes due July 2019 linked to the **Dow Jones industrial average**, according to a 424B2 filing with the Securities and Exchange Commission.

If the final index level is greater

than the initial index level, the payout at maturity will be par plus the greater of the minimum return and the index return. The minimum return is expected to be 3% to 6% and will be set at pricing.

If the final index level is less than or equal to the initial index level, the payout will be par plus the minimum return.

The final index level will be the average of the index's closing levels on the last trading day of each June and December beginning December 2012 and ending June 2019.

The notes (Cusip: 94986RKE0) will settle in July.

Wells Fargo Securities, LLC is the agent.

New Issue:

Bank of America prices \$5 million dual range accrual notes on six-month Libor, S&P 500

By Angela McDaniels

Tacoma, Wash., June 5 – **Bank of America Corp.** priced \$5 million of callable dual range accrual notes due June 8, 2027 linked to **six-month Libor** and the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange

Commission.

The interest rate is the base rate multiplied by the proportion of days on which six-month Libor is 6% or less and the S&P 500 closes at or above 939.36. The base rate is 8% per year in years one through five and 10% per year in years six

through 15. Interest is payable quarterly.

The payout at maturity will be par.

Beginning June 8, 2013, the notes will be callable at par on any interest payment date.

Bank of America Merrill Lynch is the agent.

Issuer:	Bank of America Corp.	Price:	and 10% per year in years six through 15
Issue:	Callable dual range accrual notes	Varying prices	
Underlyings:	Six-month Libor and S&P 500 index	Par	
Amount:	\$5 million	At par on any interest payment date	
Maturity:	June 8, 2027	from June 8, 2013 onward	
Coupon:	Base rate multiplied by proportion of days on which six-month Libor is 6% or less and S&P 500 closes at or above 939.36; payable quarterly	June 1	
Base rate:	8% per year in years one through five	June 8	
		Agent:	Bank of America Merrill Lynch
		Fees:	Agent purchased notes at 95.86
		Cusip:	06048WML1

New Issue:

Barclays prices \$1.2 million 8.05% single observation reverse convertibles on Home Depot

By Angela McDaniels

Tacoma, Wash., June 5 – **Barclays Bank plc** priced \$1.2 million of 8.05% single observation quarterly callable reverse convertible notes due Dec. 5, 2013 linked to the common stock of **Home Depot, Inc.**, according to a 424B2

filing with the Securities and Exchange Commission.

Interest is payable quarterly.

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

If the notes are not called and the final share price is less than 70% of the initial

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

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc	Call option:	case 20.8507 Home Depot shares or cash amount equal to value of those shares
Issue:	Single observation quarterly callable reverse convertible notes	Initial share price:	At par on any interest payment date
Underlying stock:	Home Depot, Inc. (Symbol: HD)	Pricing date:	\$47.96
Amount:	\$1.2 million	Settlement date:	June 1
Maturity:	Dec. 5, 2013	Agent:	June 6
Coupon:	8.05%, payable quarterly	Fees:	Barclays Capital Inc.
Price:	Par	Cusip:	1.25%
Payout at maturity:	Par unless final share price is less than 70% of initial share price, in which		06741JF61

New Issue:

Barclays prices \$2.4 million 13.75% callable yield notes linked to JPMorgan

By Angela McDaniels

Tacoma, Wash., June 5 – **Barclays Bank plc** priced \$2.4 million of 13.75% callable yield notes due Dec. 5, 2013 linked to the common stock of **JPMorgan Chase**

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

Interest is payable quarterly.

The payout at maturity will be par unless the final share price is less than 60% of the

initial share price, in which case investors will be exposed to the decline in the share price.

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

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc	Call option:	exposure to decline in share price
Issue:	Callable yield notes	Initial share price:	At par on any interest payment date
Underlying stock:	JPMorgan Chase & Co. (Symbol: JPM)	Knock-in barrier:	\$31.93
Amount:	\$2.4 million	Pricing date:	\$19.16, 60% of initial price
Maturity:	Dec. 5, 2013	Settlement date:	June 1
Coupon:	13.75%, payable quarterly	Agent:	June 6
Price:	Par	Fees:	Barclays Capital Inc.
Payout at maturity:	Par unless final share price is less than knock-in barrier, in which case full	Cusip:	0.7%
			06741TAJ6

New Issue:

Barclays prices \$1.2 million 13.6% single observation reverse convertibles on Schlumberger

By Angela McDaniels

Tacoma, Wash., June 5 – **Barclays Bank plc** priced \$1.2 million of 13.6% single observation quarterly callable reverse convertible notes due Dec. 5, 2013 linked to the common stock of **Schlumberger NV** (Schlumberger Ltd.) according to a 424B2

filing with the Securities and Exchange Commission.

Interest is payable quarterly.

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

If the notes are not called and the final share price is less than 70% of the initial

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

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc	70% of initial share price, in which case 16.1108 Schlumberger shares or cash amount equal to value of those shares
Issue:	Single observation quarterly callable reverse convertible notes	At par on any interest payment date
Underlying stock:	Schlumberger NV (Schlumberger Ltd.) (Symbol: SLB)	\$62.07
Amount:	\$1.2 million	June 1
Maturity:	Dec. 5, 2013	June 6
Coupon:	13.6%, payable quarterly	Barclays Capital Inc.
Price:	Par	1.25%
Payout at maturity:	Par unless final share price is less than	06741JF53

New Issue:

Barclays prices \$1.2 million 12.7% single observation reverse convertibles on Wells Fargo

By Angela McDaniels

Tacoma, Wash., June 5 – **Barclays Bank plc** priced \$1.2 million of 12.7% single observation quarterly callable reverse convertible notes due Dec. 5, 2013 linked to the common stock of **Wells Fargo & Co.**, according to a 424B2

filing with the Securities and Exchange Commission.

Interest is payable quarterly.

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

If the notes are not called and the final share price is less than 70% of the initial

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

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc	case 33.1565 Wells Fargo shares or cash amount equal to value of those shares
Issue:	Single observation quarterly callable reverse convertible notes	At par on any interest payment date
Underlying stock:	Wells Fargo & Co. (Symbol: WFC)	\$30.16
Amount:	\$1.2 million	June 1
Maturity:	Dec. 5, 2013	June 6
Coupon:	12.7%, payable quarterly	Barclays Capital Inc.
Price:	Par	1.25%
Payout at maturity:	Par unless final share price is less than 70% of initial share price, in which	06741JF46

New Issue:

Barclays prices \$6.06 million capped market plus notes linked to oil, corn, palladium

By Angela McDaniels

Tacoma, Wash., June 5 – **Barclays Bank plc** priced \$6.06 million of 0% capped market plus notes due June 12, 2013 linked to a basket of commodities, according to a 424B2 filing with the Securities and Exchange Commission.

The equally weighted basket components are **Brent crude oil, corn and palladium**.

If the final basket level is greater than or equal to 80% of the initial basket level, the payout at maturity will be par plus the greater of 3.5% and the basket return, subject to a maximum return of 15%. Otherwise, investors will be fully exposed to the basket decline.

Barclays Capital Inc. is the agent, and J.P. Morgan Chase Bank, NA and JPMorgan Securities LLC are dealers.

Issuer:	Barclays Bank plc
Issue:	Capped market plus notes
Underlying commodities:	Brent crude oil, corn and palladium
Amount:	\$6,064,000
Maturity:	June 12, 2013
Coupon:	0%
Price:	Par
Payout at maturity:	If final basket level is greater than or equal to 80% of initial basket level, par plus greater of 3.5% and basket return, subject to maximum return of 15%;

Initial commodity prices:	\$98.43 per barrel of oil; 551.5 cents per bushel of corn; \$607 per troy ounce of palladium
Pricing date:	June 1
Settlement date:	June 6
Agent:	Barclays Capital Inc.
Dealers:	J.P. Morgan Chase Bank, NA and JPMorgan Securities LLC
Fees:	1%
Cusip:	06741TAD9

New Issue:

Barclays prices \$3.86 million return enhanced notes linked to S&P 500

By Susanna Moon

Chicago, June 4 – **Barclays Bank plc** priced \$3.86 million of 0% return enhanced notes due June 19, 2013 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 double any gain in the index, up to a maximum return of 21.1%.

Investors will be exposed to any losses.

Barclays Capital Inc. is the agent, and J.P. Morgan Securities LLC and JPMorgan Chase Bank, NA are the distributors.

Issuer:	Barclays Bank plc
Issue:	Return enhanced notes
Underlying index:	S&P 500
Amount:	\$3,863,000
Maturity:	June 19, 2013
Coupon:	0%
Price:	Par
Payout at maturity:	Par plus 200% of any index gain, capped at 21.1%; exposure to any

Initial level:	1,278.04
Pricing date:	June 1
Settlement date:	June 6
Agent:	Barclays Capital Inc., with JPMorgan Chase Bank, NA and J.P. Morgan Securities LLC as distributors
Fees:	1%
Cusip:	06741TAB3

New Issue:

Deutsche Bank prices \$55.77 million notes linked to MSCI Daily Total Return Net World USD

By Angela McDaniels

Tacoma, Wash., June 5 – **Deutsche Bank AG, London Branch** priced \$55.77 million of 0% notes due June 19, 2013 linked to the **MSCI Daily Total Return Net World USD index**, according to a 424B2 filing with the

Securities and Exchange Commission.

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

The payout at maturity will be par plus the index return. If the index return is

negative, this payout will be less than par.

The free float-adjusted market capitalization index is designed to measure the performance in dollar values of large- and mid-cap equity securities from developed equity markets.

Issuer:	Deutsche Bank AG, London Branch	Initial index level:	be positive or negative
Issue:	Notes	2,912.555	
Underlying index:	MSCI Daily Total Return Net World USD index	Pricing date:	June 1
Amount:	\$55,772,000	Settlement date:	June 6
Maturity:	June 19, 2013	Agents:	JPMorgan Chase Bank, NA and J.P. Morgan Securities LLC
Coupon:	0%	Fees:	1%
Price:	Par	Cusip:	2515A1K75
Payout at maturity:	Par plus the index return, which could		

New Issue:

Goldman Sachs prices \$3.44 million notes linked to Mexican peso

By Angela McDaniels

Tacoma, Wash., June 5 – **Goldman Sachs Group, Inc.** priced \$3.44 million of 0% currency-linked notes due June 14, 2013 linked to the **Mexican peso**, according to a 424B2 filing with the Securities and

Exchange Commission.

The currency return will be positive if the peso appreciates relative to the dollar.

If the currency return is greater than or equal to negative 15%, the payout at maturity will be par plus the greater of the

currency return and 9.75%. If the currency return is less than negative 15%, investors will be fully exposed to the decline from the initial exchange rate.

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

Issuer:	Goldman Sachs Group, Inc.	Initial exchange rate:	otherwise, full exposure to decline from initial exchange rate
Issue:	Currency-linked notes	Pricing date:	14.44625 pesos per dollar
Underlying currency:	Mexican peso relative to dollar	Settlement date:	June 1
Amount:	\$3,437,000	Underwriter:	Goldman Sachs & Co.
Maturity:	June 14, 2013	Dealer:	J.P. Morgan Securities LLC
Coupon:	0%	Fees:	1.1%
Price:	Par	Cusip:	38143UW80
Payout at maturity:	If currency return is greater than or equal to negative 15%, par plus greater of currency return and 9.75%;		

New Issue:

Goldman prices \$400,000 index-linked digital notes tied to S&P 500

By Jennifer Chiou

New York, June 5 – **Goldman Sachs Group, Inc.** priced \$400,000 of 0% index-linked digital notes due Dec. 9, 2013 tied to the **S&P 500 index**, according to a 424B2

filing with the Securities and Exchange Commission.

If the index finishes at or above 80% of the initial level, investors will receive the threshold settlement amount of between

\$1,114 per \$1,000 principal amount.

Investors will lose 1.25% for every 1% decline beyond the 20% buffer.

Goldman Sachs & Co. is the underwriter.

Issuer:	Goldman Sachs Group, Inc.	Initial level:	initial level, \$1,114 per note; 1.25%
Issue:	Index-linked digital notes	Pricing date:	loss for every 1% decline beyond 20%
Underlying index:	S&P 500	Settlement date:	1,290.62
Amount:	\$400,000	Agent:	June 1
Maturity:	Dec. 9, 2013	Fees:	June 8
Coupon:	0%	Cusip:	Goldman Sachs & Co.
Price:	Par		0.15%
Payout at maturity:	If index finishes at or above 80% of		38147B323

New Issue:

HSBC sells \$4.23 million buffered return enhanced notes on iShares MSCI Emerging Markets

By Susanna Moon

Chicago, June 5 – **HSBC USA Inc.** priced \$4.23 million of 0% buffered return enhanced notes due June 19, 2013 linked to the **iShares MSCI Emerging Markets index fund**, according to a 424B2

filing with the Securities and Exchange Commission.

The payout at maturity will be par plus double any gain in the fund, up to a maximum return of 18.2%.

Investors will receive par if the

shares fall by up to 10% and will lose 1.11111% for every 1% decline beyond 10%.

HSBC Securities (USA) Inc. is the underwriter with J.P. Morgan Securities LLC as the dealer.

Issuer:	HSBC USA Inc.	Initial level:	up to 10%; 1.11111% loss per 1% drop beyond 10%
Issue:	Buffered return enhanced notes	Pricing date:	\$36.68
Underlying fund:	iShares MSCI Emerging Markets index fund	Settlement date:	June 1
Amount:	\$4,234,000	Underwriter:	June 6
Maturity:	June 19, 2013	Fees:	HSBC Securities (USA) Inc. with J.P. Morgan Securities LLC as dealer
Coupon:	0%	Cusip:	1%
Price:	Par		4042K1R62
Payout at maturity:	Par plus 200% of any fund gain, capped at 18.2%; par if shares fall by		

New Issue:

HSBC prices \$2.13 million knock-out buffer notes tied to Brazilian real

By Toni Weeks

San Diego, June 5 – **HSBC USA Inc.** priced \$2.13 million of 0% knock-out buffer notes due June 17, 2013 linked to the performance of the **Brazilian real** relative to the dollar, according to a 424B2 filing with the Securities and Exchange

Commission.

A knock-out event occurs if the real has depreciated, as compared to the initial spot rate, by more than 20%.

If a knock-out event occurs, the payout at maturity will be par plus the currency return. Otherwise, the payout will be par plus the

greater of the currency return and 10.75%.

The currency return is the quotient of (a) the initial spot rate minus the final spot rate divided by (b) the initial spot rate.

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

Issuer:	HSBC USA Inc.	Initial exchange rate:	return and 10.75%
Issue:	Knock-out buffer notes	Pricing date:	2.0350
Underlying currency:	Brazilian real	Settlement date:	June 1
Amount:	\$2,131,000	Underwriter:	June 8
Maturity date:	June 17, 2013	Fees:	HSBC Securities (USA) Inc. with J.P. Morgan Securities LLC as placement agent
Coupon:	0%	Cusip:	1%
Price:	Par		4042K1R47
Payout at maturity:	If real has depreciated by more than 20%, par plus currency return; otherwise, par plus greater of currency		

New Issue:

HSBC prices \$1.09 million phoenix quarterly review notes linked to Caterpillar

By Angela McDaniels

Tacoma, Wash., June 5 – **HSBC USA Inc.** priced \$1.09 million of phoenix quarterly review notes due June 19, 2013 linked to the common stock of **Caterpillar Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

If Caterpillar stock closes at or above the trigger level on a quarterly observation date, the issuer will pay a 4.5% contingent coupon for that quarter, which is equivalent to 18% per year. The trigger level is 75% of the initial share price.

If the shares close at or above the initial share price on any quarterly observation date, the notes will be called at par of \$10 plus the contingent coupon.

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

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

Issuer:	HSBC USA Inc.	Call:	to decline
Issue:	Phoenix quarterly review notes		At par plus contingent coupon if Caterpillar shares close at or above initial share price on Sept. 14, 2012, Dec. 14, 2012, March 14, 2013 or June 14, 2013
Underlying stock:	Caterpillar Inc. (Symbol: CAT)		
Amount:	\$1,085,000		
Maturity:	June 19, 2013		
Coupon:	If Caterpillar shares close at or above trigger level on quarterly observation date, issuer will pay 18% annualized contingent coupon for that quarter		
Price:	Par of \$10.00	Initial share price:	\$85.52
Payout at maturity:	Par plus contingent coupon if Caterpillar shares finish at or above trigger level; otherwise, full exposure	Trigger price:	\$64.14, 75% of initial share price
		Pricing date:	June 1
		Settlement date:	June 6
		Underwriter:	HSBC Securities (USA) Inc.
		Dealer:	J.P. Morgan Securities LLC
		Fees:	1%
		Cusip:	4042K1R70

New Issue:

HSBC prices \$979,000 knock-out buffer notes linked to Indonesian rupiah

By Toni Weeks

San Diego, June 5 – **HSBC USA Inc.** priced \$979,000 of 0% knock-out buffer notes due June 17, 2013 linked to the performance of the **Indonesian rupiah** relative to the dollar, according to a 424B2 filing with the Securities and Exchange Commission.

A knock-out event occurs if the rupiah has depreciated, as compared to the initial spot rate, by more than 20%.

If a knock-out event occurs, the payout at maturity will be par plus the currency return. Otherwise, the payout will be par plus the greater of the currency return and

15.5%.

The currency return is the quotient of (a) the initial spot rate minus the final spot rate divided by (b) the initial spot rate.

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

Issuer:	HSBC USA Inc.	Initial exchange rate:	return and 15.5%
Issue:	Knock-out buffer notes	Pricing date:	9,461.00
Underlying currency:	Indonesian rupiah	Settlement date:	June 1
Amount:	\$979,000	Underwriter:	June 8
Maturity date:	June 17, 2013	Fees:	HSBC Securities (USA) Inc. with J.P. Morgan Securities LLC as placement agent
Coupon:	0%	Cusip:	1%
Price:	Par		4042K1R54
Payout at maturity:	If rupiah has depreciated by more than 20%, par plus currency return; otherwise, par plus greater of currency		

New Issue:

JPMorgan prices \$1.94 million 10% reverse convertibles linked to Apple

New York, June 5 - **JPMorgan Chase & Co.** priced \$1.935 million of 10% reverse convertible notes due Dec. 6, 2012 linked to **Apple Inc.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Apple shares

fall below the protection price of \$420.7425, 75% of the initial price of \$560.99, during the life of the notes and finish below the initial price in which case the payout will be 1.7826 shares of Apple stock.

JPMorgan is the agent.

Issuer:	JPMorgan Chase & Co.	which case 1.7826 shares of Apple stock
Issue:	Reverse convertible notes	
Underlying stock:	Apple Inc. (Symbol: AAPL)	Initial price: \$560.99
Amount:	\$1.935 million	Protection price: \$420.7425, 75% of \$560.99
Maturity:	Dec. 6, 2012	Exchange ratio: 1.7826
Coupon:	10%, payable monthly	Pricing date: June 1
Price:	Par	Settlement date: June 5
Payout at maturity:	Par in cash unless Apple shares fall below the protection price of \$420.7425, 75% of the initial price, and finish below the initial price, in	Agent: JPMorgan Fees: 2.91%, including 2.231% for selling concessions Cusip: 48125VA59

New Issue:

JPMorgan prices \$1.67 million 10% airbag yield notes on American International Group

By Toni Weeks

San Diego, June 5 – **JPMorgan**

Chase & Co. priced \$1.67 million of 10% annualized airbag yield optimization notes due Dec. 7, 2012 linked to **American International Group, Inc.** shares,

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

Interest will be payable monthly.

The payout at maturity will be par unless the American International stock finishes below the 75% conversion

level, in which case the payout will be a number of American International shares equal to \$1,000 divided by the conversion price.

UBS Financial Services Inc. and J.P. Morgan Securities LLC are the agents.

Issuer:	JPMorgan Chase & Co.	Initial share price:	shares equal to \$1,000 divided by conversion price; otherwise, par
Issue:	Airbag yield optimization notes	Conversion price:	\$27.21
Underlying stock:	American International Group, Inc. (Symbol: AIG)	Pricing date:	\$20.41, 75% of initial share price
Amount:	\$1.67 million	Settlement date:	June 1
Maturity:	Dec. 7, 2012	Agents:	June 7
Coupon:	10%, payable monthly	Fees:	UBS Financial Services Inc. and J.P.
Price:	Par	Cusip:	Morgan Securities LLC
Payout at maturity:	If final share price is less than conversion price, number of American International		1%
			46637G538

New Issue:

JPMorgan prices \$5.31 million 10.11% six-month airbag yield notes linked to Cummins

By Toni Weeks

San Diego, June 5 – **JPMorgan Chase & Co.** priced \$5.31 million of 10.11% annualized airbag yield optimization notes due Dec. 7, 2012 linked to **Cummins Inc.**

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

Interest will be payable monthly.

The payout at maturity will be par unless the Cummins stock finishes below the 80%

conversion level, in which case the payout will be a number of Cummins shares equal to \$1,000 divided by the conversion price.

UBS Financial Services Inc. and J.P. Morgan Securities LLC are the agents.

Issuer:	JPMorgan Chase & Co.	Initial share price:	conversion price; otherwise, par
Issue:	Airbag yield optimization notes	Conversion price:	\$93.56
Underlying stock:	Cummins Inc. (Symbol: CMI)	Pricing date:	\$74.85, 80% of initial share price
Amount:	\$5,313,000	Settlement date:	June 1
Maturity:	Dec. 7, 2012	Agents:	June 7
Coupon:	10.11%, payable monthly	Fees:	UBS Financial Services Inc. and J.P.
Price:	Par	Cusip:	Morgan Securities LLC
Payout at maturity:	If final share price is less than conversion price, number of Cummins shares equal to \$1,000 divided by		1%
			46637G520

New Issue:

JPMorgan prices \$290,000 autocallable contingent interest notes linked to General Electric

By Angela McDaniels

Tacoma, Wash., June 5 – **JPMorgan Chase & Co.** priced \$290,000 of autocallable contingent interest notes due June 29, 2013 linked to the common stock of **General Electric Co.**, according to a 424B2 filing with the Securities and Exchange Commission.

If GE shares close at or above the trigger level, 80% of the initial share price, on a quarterly review date, the notes will pay a 3.925% coupon that quarter, which is equivalent to 15.7% per year. If GE shares close below the trigger level, no coupon will be paid

that quarter.

If GE shares close at or above the initial share price on any of the review dates other than the final review date, the notes will be automatically called at par plus 3.925%.

If the notes have not been called and the final share price is greater than or equal to the trigger level, the payout at maturity will be par plus 3.925%. If the final share price is less than the trigger level, investors will be fully exposed to the decline of GE shares from the initial share price.

J.P. Morgan Securities LLC is the agent.

Issuer:	JPMorgan Chase & Co.	otherwise, full exposure to decline of GE shares from initial share price
Issue:	Autocallable contingent interest notes	
Underlying stock:	General Electric Co. (NYSE: GE)	Automatically at par plus 3.925% if GE shares close at or above initial share price on Sept. 13, 2012, Dec. 13, 2012, March 14, 2013 or June 14, 2013
Amount:	\$290,000	
Maturity:	June 19, 2013	
Coupon:	If GE shares close at or above trigger level on review date, 3.925% coupon will be paid that quarter (equivalent to 15.7% per year); if GE shares close below trigger level, no coupon will be paid that quarter	
Price:	Par	
Payout at maturity:	If final share price is greater than or equal to trigger level, par plus 3.925%;	
Call:		
Initial share price:	\$18.54	
Trigger level:	\$14.832, 80% of initial share price	
Pricing date:	June 1	
Settlement date:	June 6	
Agent:	J.P. Morgan Securities LLC	
Fees:	1%	
Cusip:	48125VA75	

New Issue:

JPMorgan prices \$2.44 million 10.42% six-month airbag yield notes on International Paper

By Toni Weeks

San Diego, June 5 – **JPMorgan Chase & Co.** priced \$2.44 million of 10.42% annualized airbag yield optimization notes due Dec. 7, 2012 linked to **International Paper Co.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

Interest will be payable monthly.

The payout at maturity will be par unless the International Paper stock finishes below the 85% conversion level, in which case the payout will be a number of International Paper shares equal to \$1,000 divided by the conversion price.

UBS Financial Services Inc. and J.P. Morgan Securities LLC are the agents.

Issuer:	JPMorgan Chase & Co.		\$1,000 divided by conversion price; otherwise, par
Issue:	Airbag yield optimization notes		
Underlying stock:	International Paper Co. (Symbol: IP)	Initial share price:	\$28.13
Amount:	\$2,444,000	Conversion price:	\$23.91, 85% of initial share price
Maturity:	Dec. 7, 2012	Pricing date:	June 1
Coupon:	10.42%, payable monthly	Settlement date:	June 7
Price:	Par	Agents:	UBS Financial Services Inc. and J.P. Morgan Securities LLC
Payout at maturity:	If final share price is less than conversion price, number of International Paper shares equal to	Fees:	1%
		Cusip:	46637G512

New Issue:

JPMorgan prices \$565,000 8.5% six-month airbag yield notes on Starbucks

By Toni Weeks

San Diego, June 5 – **JPMorgan Chase & Co.** priced \$565,000 of 8.5% annualized airbag yield optimization notes due Dec. 7, 2012 linked to **Starbucks Corp.** shares,

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

Interest will be payable monthly.

The payout at maturity will be par unless the Starbucks stock finishes below the 85%

conversion level, in which case the payout will be a number of Starbucks shares equal to \$1,000 divided by the conversion price.

UBS Financial Services Inc. and J.P. Morgan Securities LLC are the agents.

Issuer:	JPMorgan Chase & Co.		conversion price; otherwise, par
Issue:	Airbag yield optimization notes		
Underlying stock:	Starbucks Corp. (Symbol: SBUX)	Initial share price:	\$52.15
Amount:	\$565,000	Conversion price:	\$44.33, 85% of initial share price
Maturity:	Dec. 7, 2012	Pricing date:	June 1
Coupon:	8.5%, payable monthly	Settlement date:	June 7
Price:	Par	Agents:	UBS Financial Services Inc. and J.P. Morgan Securities LLC
Payout at maturity:	If final share price is less than conversion price, number of Starbucks shares equal to \$1,000 divided by	Fees:	1%
		Cusip:	46637G496

New Issue:

JPMorgan prices \$6.06 million 8.5% autocallable yield notes tied to S&P 500, Russell

By Toni Weeks

San Diego, June 5 – **JPMorgan Chase & Co.** priced \$6.06 million of 8.5% autocallable yield notes due June 6, 2013 linked to the **S&P 500 index** and the **Russell 2000 index**, according to a 424B2 filing with the Securities and Exchange Commission.

Interest is payable monthly.

The notes will be called automatically at par plus accrued interest if the indexes close above their initial levels on three quarterly call dates. The call dates are Aug. 31, Dec. 3, 2012 and March 1, 2013.

A trigger event will occur if either index falls below the trigger level, 65% of the initial level, on any trading day.

If a trigger event does not occur or if it does and the return of the least-performing index is zero or positive, investors will receive par at maturity.

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

J.P. Morgan Securities LLC is the agent.

Issuer:	JPMorgan Chase & Co.	Call:	At par if both underlying indexes close at or above initial levels on Aug. 31, Dec. 3, 2012 and March 1, 2013
Issue:	Autocallable yield notes	Initial levels:	1,278.04 for S&P 500 and 737.42 for Russell
Underlying indexes:	S&P 500 and Russell 2000	Buffer amount:	447.314 for S&P 500, 258.097 for Russell, 35% of initial levels
Amount:	\$6,063,000	Pricing date:	June 1
Maturity:	June 6, 2013	Settlement date:	June 6
Coupon:	8.5%, payable monthly	Agent:	J.P. Morgan Securities LLC
Price:	Par	Fees:	3.501%, including 1.75% for selling concessions
Payout at maturity:	If neither index falls below 65% of initial level during life of notes, par; if trigger event occurs and return of worst-performing index is zero or positive, par; full exposure to losses if a trigger event occurs and return of worst-performing index is negative	Cusip:	48125VA34

New Issue:

JPMorgan prices \$5.88 million buffered return enhanced notes linked to S&P 500

New York, June 5 - **JPMorgan Chase & Co.** priced \$5.885 million of 0% buffered return enhanced notes due June 12, 2013 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 double any index gain, up to a maximum

return of 12.5%. Investors will receive par if the index falls by up to 10% and will lose 1% for every 1% decline beyond 10%.

JPMorgan Securities Inc. is the agent.

Issuer:	JPMorgan Chase & Co.	Initial price:	or less; 1% loss for every 1% decline beyond 10%
Issue:	Buffered return enhanced notes	Pricing date:	June 1
Underlying stock:	S&P 500	Settlement date:	June 6
Amount:	\$5.885 million	Agent:	JPMorgan Securities Inc.
Maturity:	June 12, 2013	Fees:	1.15%, including 0.118% for selling concessions
Coupon:	0%	Cusip:	48125VC73
Price:	Par		
Payout at maturity:	Par plus double any index gain, capped at 12.5%; par if index declines by 10%		

New Issue:

Nuveen, Merrill sell \$500,000 more Elements linked to Rogers Commodity for Svensk

By Angela McDaniels

Tacoma, Wash., June 5 – **AB Svensk Exportkredit** priced an additional \$500,000 principal amount of 0% Elements due Oct. 24, 2022 linked to the **Rogers International Commodity Index – Total Return** via Nuveen Investments, LLC and Bank of America Merrill Lynch, according to a 424B3 filing with the Securities and

Exchange Commission.

The additional notes priced at 84.133. The proceeds were \$420,665.

In total, the company has priced \$1.18 billion principal amount of the notes in 161 tranches at prices ranging from 53.494 to 137.809. The original \$4 million of the notes priced at par of \$10 on Oct. 17, 2007.

The payout at maturity will be par plus the index return, which could be positive or negative, less an annual investor fee of 0.75%.

The notes are putable on weekly repurchase dates, subject to a minimum of \$5 million of notes.

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

Issuer:	AB Svensk Exportkredit	Put option:	investor fee of 0.75%
Issue:	Elements	Initial index level:	On weekly repurchase dates subject to minimum of \$5 million
Underlying index:	Rogers International Commodity Index – Total Return	Inception date:	4,126.81
Amount:	\$1,180,750,000, increased from \$4 million	Settlement dates:	Oct. 17, 2007 for original \$4 million
Maturity:	Oct. 24, 2022	Underwriters:	Oct. 24, 2007 for original \$4 million; May 16 for latest \$500,000
Coupon:	0%	Listing:	Nuveen Investments, LLC and Bank of America Merrill Lynch
Price:	Par of \$10 for original \$4 million; 84.133 for latest \$500,000	Cusip:	NYSE Arca: RJI
Payout at maturity:	Par plus the index return less an annual		870297801

New Issue:

UBS prices \$99,961 6.06% trigger yield optimization notes linked to Caterpillar

New York, June 5 – **UBS AG, London Branch** priced \$99,961.75 of 6.06% trigger yield optimization notes due June 10, 2013 linked to the common stock of **Caterpillar Inc.**, according to a 424B2 filing with the Securities and Exchange

Commission.

The face amount of each note is \$83.65, which is equal to the initial share price of Caterpillar stock.

Interest is payable monthly.

The payout at maturity will be par

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

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

Issuer:	UBS AG, London Branch	Initial share price:	par
Issue:	Trigger yield optimization notes	Trigger price:	\$83.65
Underlying stock:	Caterpillar Inc. (NYSE: CAT)	Pricing date:	\$50.19, 60% of initial price
Amount:	\$99,961.75	Settlement date:	June 5
Maturity:	June 10, 2013	Underwriters:	June 8
Coupon:	6.06%, payable monthly	Fees:	UBS Financial Services Inc. and UBS Investment Bank
Price:	Par of \$83.65	Cusip:	2%
Payout at maturity:	If final share price is less than trigger price, one Caterpillar share; otherwise,		90268W818

New Issue:

UBS prices \$99,993 8.04% trigger yield optimization notes on Cummins

New York, June 5 – **UBS AG, London Branch** priced \$99,993.39 of 8.04% trigger yield optimization notes due June 12, 2013 linked to the common stock of **Cummins Inc.**, according to a 424B2 filing with the Securities and Exchange

Commission.

The face amount of each note is \$92.33, which is equal to the initial share price of Cummins stock.

Interest is payable monthly.

The payout at maturity will be par

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

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

Issuer:	UBS AG, London Branch	Initial share price:	par
Issue:	Trigger yield optimization notes	Trigger price:	\$92.33
Underlying stock:	Cummins Inc. (NYSE: CMI)	Pricing date:	\$55.40, 60% of initial price
Amount:	\$99,993.39	Settlement date:	June 5
Maturity:	June 12, 2013	Underwriters:	June 8
Coupon:	8.04%, payable monthly	Fees:	UBS Financial Services Inc. and UBS
Price:	Par of \$92.33	Cusip:	Investment Bank
Payout at maturity:	If final share price is less than trigger price, one Cummins share; otherwise, par		2%
			90268W826

New Issue:

UBS prices \$434,808 13.45% trigger yield optimization notes linked to JPMorgan

New York, June 5 – **UBS AG, London Branch** priced \$434,808.08 of 13.45% annualized trigger yield optimization notes due Dec. 10 linked to the common stock of **JPMorgan Chase & Co.**, according to a 424B2 filing with the Securities and

Exchange Commission.

The face amount of each note is \$31.99, which is equal to the initial share price of JPMorgan Chase stock.

Interest is payable monthly.

The payout at maturity will be par

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

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

Issuer:	UBS AG, London Branch	Initial share price:	otherwise, par
Issue:	Trigger yield optimization notes	Trigger price:	\$31.99
Underlying stock:	JPMorgan Chase & Co. (NYSE: JPM)	Pricing date:	\$25.59, 80% of initial price
Amount:	\$434,808.08	Settlement date:	June 5
Maturity:	Dec. 10	Underwriters:	June 8
Coupon:	13.45%, payable monthly	Fees:	UBS Financial Services Inc. and UBS
Price:	Par of \$31.99	Cusip:	Investment Bank
Payout at maturity:	If final share price is less than trigger price, one JPMorgan Chase share;		1%
			90268W834

New Issue:

UBS prices \$16.32 mln capped index knock-out notes tied to S&P 500

By Toni Weeks

San Diego, June 5 – **UBS AG, London Branch**

priced \$16.32 million of 0% capped index knock-out notes due June 19, 2013 linked to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange Commission.

A knock-out event occurs if the index falls by more than 20% from the initial level during the life of the notes.

If a knock-out event does not occur, the payout at maturity is par plus the greater of the 11.75% contingent minimum return and the index return.

If a knock-out event occurs, the payout at maturity is par plus the index return.

In either case, the maximum return is 15%.

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

Issuer:	UBS AG, London Branch	Initial index level:	return and 11.75%; in either case, maximum return is 15%
Issue:	Capped index knock-out notes	Pricing date:	1,278.04
Underlying index:	S&P 500	Settlement date:	June 1
Amount:	\$16,315,000	Agents:	June 6
Maturity:	June 19, 2013	Fees:	JPMorgan Chase Bank, NA and J.P.
Coupon:	0%	Cusip:	Morgan Securities LLC
Price:	Par		1%
Payout at maturity:	If index falls by more than 20% during life of notes, par plus index return; otherwise, par plus greater of index		902674HX1

New Issue:

UBS prices \$10.39 mln capped index knock-out notes tied to S&P 500

By Toni Weeks

San Diego, June 5 – **UBS AG, London Branch**

priced \$10.39 million of 0% capped index knock-out notes due June 19, 2013 linked to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange Commission.

A knock-out event occurs if the index falls by more than 28.5% from the initial level during the life of the notes.

If a knock-out event does not occur, the payout at maturity is par plus the greater of the 10% contingent minimum return and the index return.

If a knock-out event occurs, the payout at maturity is par plus the index return.

In either case, the maximum return is 10%.

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

Issuer:	UBS AG, London Branch	Initial index level:	index return and 10%; in either case, maximum return is 10%
Issue:	Capped index knock-out notes	Pricing date:	1,278.04
Underlying index:	S&P 500	Settlement date:	June 1
Amount:	\$10,386,000	Agents:	June 6
Maturity:	June 19, 2013	Fees:	JPMorgan Chase Bank, NA and J.P.
Coupon:	0%	Cusip:	Morgan Securities LLC
Price:	Par		1%
Payout at maturity:	If index falls by more than 28.5% during life of notes, par plus index return; otherwise, par plus greater of		902674HY9

New Issue:

UBS prices \$4.97 million contingent buffer enhanced notes linked to Brent crude oil

By Angela McDaniels

Tacoma, Wash., June 5 – **UBS AG, London Branch** priced \$4.97 million of 0% contingent buffer enhanced notes due Dec. 6, 2012 linked to **Brent crude oil** futures contracts as traded on IntercontinentalExchange's ICE Futures

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

If the final price of Brent crude oil futures contracts is greater than or equal to the barrier level, the payout at maturity will be par plus the greater of 3.75% and the asset return, subject to a maximum return of 10%.

The barrier level is 80% of the initial price.

If the final price is less than the barrier level, investors will be fully exposed to the decline.

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

Issuer:	UBS AG, London Branch	and asset return, subject to maximum return of 10%; if final price is less than barrier level, full exposure to decline
Issue:	Contingent buffer enhanced notes	\$98.43
Underlying commodity:	Brent crude oil futures contracts as traded on IntercontinentalExchange's ICE Futures Europe	\$78.744, 80% of initial price
Amount:	\$4,965,000	June 1
Maturity:	Dec. 6, 2012	June 6
Coupon:	0%	UBS Investment Bank
Price:	Par	JPMorgan Chase Bank, NA and J.P. Morgan Securities LLC
Payout at maturity:	If final price of Brent crude oil futures contracts is greater than or equal to barrier level, par plus greater of 3.75%	1% 902674HW3

New Issue:

UBS prices \$1.21 mln capped knock-out notes on basket of 15 stocks

By Toni Weeks

San Diego, June 5 – **UBS AG, London Branch** priced \$1.21 million of 0% capped knock-out notes due Dec. 4, 2013 linked to an equally weighted basket of **15 common stocks**, according to a 424B2 filing with the Securities and Exchange Commission.

The underlying stocks are Caterpillar Inc., Chicago Bridge & Iron Co. NV,

Cummins Inc., Deere & Co., Dow Chemical Co., E.I. du Pont de Nemours and Co., Fluor Corp., General Electric Co., NextEra Energy, Inc., Nucor Corp., Rock-Tenn Co., Rockwood Holdings, Inc., Union Pacific Corp., United Parcel Service, Inc. and Wesco International, Inc.

A knock-out event occurs if the basket falls by more than 25% from the initial level on the final valuation day.

If a knock-out event does not occur, the payout at maturity is par plus the greater of the 6% contingent minimum return and the basket return, subject to a maximum return of 25%.

If a knock-out event occurs, the payout at maturity will be par plus the basket return, with full exposure to losses.

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

Issuer:	UBS AG, London Branch.	Price:	Par
Issue:	Capped knock-out notes	Payout at maturity:	If basket falls by more than 25% from initial level on Nov. 29, 2013 final valuation date, par plus basket return; otherwise, par plus greater of 6% and basket return, subject to maximum return of 25%
Underlying stocks:	Caterpillar Inc., Chicago Bridge & Iron Co. NV, Cummins Inc., Deere & Co., Dow Chemical Co., E.I. du Pont de Nemours and Co., Fluor Corp., General Electric Co., NextEra Energy, Inc., Nucor Corp., Rock-Tenn Co., Rockwood Holdings, Inc., Union Pacific Corp., United Parcel Service, Inc. and Wesco International, Inc.	Initial basket level:	100
Amount:	\$1,214,000	Knock-out buffer:	25% of initial level
Maturity:	Dec. 4, 2013	Pricing date:	June 1
Coupon:	0%	Settlement date:	June 6
		Agents:	J.P. Morgan Securities LLC and UBS Investment Bank
		Fees:	1.25%
		Cusip:	902674HZ6

New Issue:

UBS prices \$845,000 market plus notes linked to Turkish lira relative to dollar

By Toni Weeks

San Diego, June 5 – **UBS AG, Jersey**

Branch priced \$845,000 of 0% market plus notes due June 13, 2013 linked to the **Turkish lira** relative to the dollar, according to a 424B2 filing with the

Securities and Exchange Commission.

If the final spot rate is at least 80% of the initial spot rate, the payout at maturity will be par plus the greater of the currency return and the contingent minimum return of 10.1%.

Otherwise, investors will be fully exposed to losses from the initial spot rate.

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

Issuer:	UBS AG, Jersey Branch	otherwise, full exposure to decline from initial spot rate
Issue:	Market plus notes	1.8632
Underlying currency:	Turkish lira, relative to dollar	June 1
Amount:	\$845,000	June 6
Maturity:	June 13, 2013	UBS Investment Bank
Coupon:	0%	JPMorgan Chase Bank, NA and J.P.
Price:	Par	Morgan Securities LLC
Payout at maturity:	If currency return is greater than or equal to negative 20%, par plus greater of currency return and 10.1%;	1%
		90261JKC6

New Issue:

FHLB upsizes to \$240 million five-year callable step up notes at 0.5% initial rate

New York, June 5 - **Federal Home Loan Banks** upsized to \$240 million its sale of 0.5% initial rate five-year callable step up notes at par, according to the agency's web site.

The bonds will mature on June 13, 2017 and have a Bermuda call. FHLB originally priced \$210 million of the issue. Raymond James is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	May 14
Amount:	\$240 million	Settlement date:	June 13
Maturity:	June 13, 2017	Underwriter:	Raymond James
Coupon:	0.5% initial rate	Cusip:	313379KC2
Price:	Par		

New Issue:

FHLB upsizes to \$75 million 15-year callable step up notes at 1% initial rate

New York, June 5 - **Federal Home Loan Banks** upsized to \$75 million its sale of 1% initial rate 15-year callable step up notes at par, according to the agency's web site. The bonds will mature on June 25, 2027 and have a Bermuda call. FHLB originally priced \$45 million of the issue. Mesirow is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	May 31
Amount:	\$75 million	Settlement date:	June 25
Maturity:	June 25, 2027	Underwriter:	Mesirow
Coupon:	1% initial rate	Cusip:	313379QX0
Price:	Par		

New Issue:

FHLB prices \$40 million 15-year callable step up notes at 1.55% initial rate

New York, June 5 - **Federal Home Loan Banks** priced \$40 million of 1.55% initial rate 15-year callable step up notes at par, according to the agency's web site.

The bonds will mature on June 28, 2027 and have a Bermuda call. Huntington is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	June 5
Amount:	\$40 million	Settlement date:	June 28
Maturity:	June 28, 2027	Underwriter:	Huntington
Coupon:	1.55% initial rate	Cusip:	313379S67
Price:	Par		

New Issue:

FHLB upsizes to \$35 million 12-year callable step up notes at 1% initial rate

New York, June 5 - **Federal Home Loan Banks** upsized to \$35 million its sale of 1% initial rate 12-year callable step up notes at par, according to the agency's web site.

The bonds will mature on June 28, 2024 and have a Canary call. FHLB originally priced \$15 million of the issue. BMO Capital Markets Corp. is the manager.

Issuer:	Federal Home Loan Banks	Call:	Canary call
Issue:	Step up notes	Pricing date:	June 1
Amount:	\$35 million	Settlement date:	June 28
Maturity:	June 28, 2024	Underwriter:	BMO Capital Markets Corp.
Coupon:	1% initial rate	Cusip:	313379RD3
Price:	Par		

New Issue:

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

New York, June 5 - **Federal Home Loan Banks** priced \$35 million of 1% initial rate 10-year callable step up notes at par, according to the agency's web site.

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

JVB is the manager.

Issuer:	Federal Home Loan Banks	Call:	Canary call
Issue:	Step up notes	Pricing date:	June 5
Amount:	\$35 million	Settlement date:	June 28
Maturity:	June 28, 2022	Underwriter:	JVB
Coupon:	1% initial rate	Cusip:	313379S42
Price:	Par		

New Issue:

FHLB upsizes to \$25 million five-year callable step up notes at 0.5% initial rate

New York, June 5 - **Federal Home Loan Banks** upsized to \$25 million its sale of 0.5% initial rate five-year callable step up notes at par, according to the agency's web site.

The bonds will mature on June 20, 2017 and have a Bermuda call. FHLB originally priced \$15 million of the issue. First Tennessee is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	May 31
Amount:	\$25 million	Settlement date:	June 20
Maturity:	June 20, 2017	Underwriter:	First Tennessee
Coupon:	0.5% initial rate	Cusip:	313379QL6
Price:	Par		

New Issue:

FHLB prices \$17 mln 15-year callable step up notes at 1.2% initial rate

New York, June 5 - **Federal Home Loan Banks** priced \$17 million of 1.2% initial rate 15-year callable step up notes at par, according to the agency's web site.

The bonds will mature on June 28, 2027 and have a Canary call.

First Tennessee is the manager.

Issuer:	Federal Home Loan Banks	Call:	Canary call
Issue:	Step up notes	Pricing date:	June 4
Amount:	\$17 million	Settlement date:	June 28
Maturity:	June 28, 2027	Underwriter:	First Tennessee
Coupon:	1.2% initial rate	Cusip:	313379RX9
Price:	Par		

New Issue:

FHLB prices \$15 mln five-year callable step up notes at 0.5% initial rate

New York, June 5 - **Federal Home Loan Banks** priced \$15 million of 0.5% initial rate five-year callable step up notes

at par, according to the agency's web site.

The bonds will mature on June 28,

2017 and have a Bermuda call.

Fifth Third Securities Inc. is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	June 4
Amount:	\$15 million	Settlement date:	June 28
Maturity:	June 28, 2017	Underwriter:	Fifth Third Securities Inc.
Coupon:	0.5% initial rate	Cusip:	313379RY7
Price:	Par		

New Issue:

FHLB prices \$15 mln 5.5-year callable step up notes at 1% initial rate

New York, June 5 - **Federal Home Loan Banks** priced \$15 million of 1% initial rate 5.5-year callable step up notes at par, according to the agency's web site.

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

First Tennessee is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	June 5
Amount:	\$15 million	Settlement date:	June 28
Maturity:	Dec. 28, 2017	Underwriter:	First Tennessee
Coupon:	1% initial rate	Cusip:	313379RZ4
Price:	Par		

New Issue:

FHLB prices \$15 million 12-year callable step up notes at 1% initial rate

New York, June 5 - **Federal Home Loan Banks** priced \$15 million of 1% initial rate 12-year callable step up notes

at par, according to the agency's web site.

The bonds will mature on June 27,

2024 and have a Bermuda call.

Morgan Keegan and BOSC Inc. are the managers.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	June 5
Amount:	\$15 million	Settlement date:	June 27
Maturity:	June 27, 2024	Underwriters:	Morgan Keegan and BOSC Inc.
Coupon:	1% initial rate	Cusip:	313379S34
Price:	Par		

New Issue:

FHLB prices \$15 million 15-year callable step up notes at 2.25% initial rate

New York, June 5 - **Federal Home Loan Banks** priced \$15 million of 2.25% initial rate 15-year callable step up notes at par, according to the agency's web site.

The bonds will mature on June 25, 2027 and have a Bermuda call.

Mesirow is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	June 5
Amount:	\$15 million	Settlement date:	June 25
Maturity:	June 25, 2027	Underwriter:	Mesirow
Coupon:	2.25% initial rate	Cusip:	313379S59
Price:	Par		

New Issue:

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

New York, June 5 - **Federal Home Loan Banks** priced \$15 million of 1.5% initial rate 15-year callable step up notes at par, according to the agency's web site.

The bonds will mature on June 28, 2027 and have a Bermuda call.

Morgan Keegan is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	June 5
Amount:	\$15 million	Settlement date:	June 28
Maturity:	June 28, 2027	Underwriter:	Morgan Keegan
Coupon:	1.5% initial rate	Cusip:	313379SD2
Price:	Par		

New Issue:

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

New York, June 5 - **Federal Home Loan Banks** priced \$15 million of 1% initial rate 15-year callable step up notes at par, according to the agency's web site.

The bonds will mature on June 28, 2027 and have a Bermuda call.

Amherst is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	June 5
Amount:	\$15 million	Settlement date:	June 28
Maturity:	June 28, 2027	Underwriter:	Amherst
Coupon:	1% initial rate	Cusip:	313379SE0
Price:	Par		

New Issue:

FHLB prices \$15 mln 10-year callable step up notes at 0.5% initial rate

New York, June 5 - **Federal Home Loan Banks** priced \$15 million of 0.5% initial rate 10-year callable step up notes at par, according to the agency's web site.

The bonds will mature on June 20, 2022 and have a Bermuda call.

BOSC Inc. is the manager.

Issuer:	Federal Home Loan Banks	Call:	Bermuda call
Issue:	Step up notes	Pricing date:	June 5
Amount:	\$15 million	Settlement date:	June 20
Maturity:	June 20, 2022	Underwriter:	BOSC Inc.
Coupon:	0.5% initial rate	Cusip:	313379SF7
Price:	Par		

Structured Products Calendar

BANK OF AMERICA CORP.

- Step-up callable notes due June 12, 2027; via Bank of America Merrill Lynch; settlement June 12; Cusip: 06048WMM9
- Fixed-to-floating notes with a minimum coupon due June 2016; via Bank of America Merrill Lynch; pricing in June
- Autocallable notes due June 2014 linked to the common stocks of Amazon.com, Inc. and JPMorgan Chase & Co.; via Bank of America Merrill Lynch; settlement in June; Cusip: 06051R352
- 0% enhanced market-linked step-up notes with buffer due June 2015 linked to the Dow Jones industrial average; 90% trigger; via Bank of America Merrill Lynch; pricing in June
- 0% Market Index Target-Term Securities due June 2018 linked to the Dow Jones industrial average; via Bank of America Merrill Lynch; pricing in June
- 0% Accelerated Return Notes due August 2013 linked to the Rogers International Commodity Index – Excess Return; via Bank of America Merrill Lynch; pricing in June
- Currency-linked step-up notes due June 2015 linked to a basket of currencies (Russian ruble, the Indian rupee and the Chinese renminbi) relative to the dollar; Bank of America Merrill Lynch; pricing in June
- 0% Accelerated Return Notes due June 2014 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in June
- 0% market-linked step-up notes due June 2015 linked to the S&P 500 index; 85% trigger; via Bank of America Merrill Lynch; pricing in June

BANK OF MONTREAL

- 12% reverse exchangeable notes due Sept. 18, 2012 linked to the common stock of Alcoa Inc.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366RDS1
- 10% reverse exchangeable notes due Sept. 18, 2012 linked to the common stock of Amazon.com, Inc.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366RDT9
- 8% reverse exchangeable notes due Dec. 18, 2012 linked to the common stock of American Express Co.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366REB7

- 11% reverse exchangeable notes due Dec. 18, 2012 linked to the common stock of Apple Inc.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366REA9
- 14% reverse exchangeable notes due Sept. 18, 2012 linked to the common stock of Baker Hughes Inc.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366RDU6
- 7% reverse exchangeable notes due Dec. 18, 2012 linked to the common stock of Boeing Co.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366REC5
- 9% reverse exchangeable notes due Sept. 18, 2012 linked to the common stock of Cabot Corp.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366RDW2
- 9% reverse exchangeable notes due Sept. 18, 2012 linked to the common stock of Caterpillar Inc.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366RDV4
- 18% reverse exchangeable notes due Sept. 18, 2012 linked to the common stock of Cliffs Natural Resources Inc.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366RDX0
- 12% reverse exchangeable notes due Dec. 18, 2012 linked to the common stock of Coach, Inc.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366RED3
- 12% reverse exchangeable notes due Dec. 18, 2012 linked to the common stock of Corning Inc.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366REL5
- 9% reverse exchangeable notes due Dec. 18, 2012 linked to the common stock of Deere & Co.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366REE1
- 12% reverse exchangeable notes due Dec. 18, 2012 linked to the common stock of Dow Chemical Co.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366REF8
- 11% reverse exchangeable notes due Dec. 18, 2012 linked to the common stock of eBay Inc.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366REG6
- 10% reverse exchangeable notes due Dec. 18, 2012 linked to the common stock of Ford Motor Co.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366REH4
- 14% reverse exchangeable notes due Sept. 18, 2012 linked to the common stock of Freeport-McMoRan Copper & Gold Inc.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366RDY8

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- 8% reverse exchangeable notes due Dec. 18, 2012 linked to the common stock of General Electric Co.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366REJ0
- 9% reverse exchangeable notes due Dec. 18, 2012 linked to the common stock of Gilead Sciences, Inc.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366REK7
- 8% reverse exchangeable notes due Dec. 18, 2012 linked to the common stock of Southwest Airlines Co.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366REN1
- 10% reverse exchangeable notes due Dec. 18, 2012 linked to the common stock of St. Joe Co.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366REM3
- 9% reverse exchangeable notes due Dec. 18, 2012 linked to the common stock of Starbucks Corp.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366REP6
- 19% reverse exchangeable notes due Sept. 18, 2012 linked to the common stock of United States Steel Corp.; via BMO Capital Markets Corp.; pricing June 13; Cusip: 06366RDZ5
- Step-up callable notes due June 18, 2021; via Bank of America Merrill Lynch; settlement June 18; Cusip: 06048WMQ0
- 16.4% reverse exchangeable notes due Dec. 27, 2012 linked to Marathon Oil Corp. common stock; 75% trigger; via BMO Capital Markets Corp.; pricing June 21; Cusip: 06366REZ4
- 19.34% reverse exchangeable notes due Dec. 27, 2012 linked to Newmont Mining Corp. common stock; 85% trigger; via BMO Capital Markets Corp.; pricing June 21; Cusip: 06366REV3
- 7% to 10% callable reverse exchangeable notes due June 28, 2013 linked to the iShares Silver trust; via BMO Capital Markets Corp.; pricing June 26; Cusip: 06366RET8
- 9% to 12% callable reverse exchangeable notes due June 28, 2013 linked to the Market Vectors Gold Miners exchange-traded fund; via BMO Capital Markets Corp.; pricing June 26; Cusip: 06366RES0
- 0% buffered upside booster notes due June 30, 2016 linked to the S&P 500 index; via BMO Capital Markets Corp.; pricing June 26; Cusip: 06366RDN2

BANK OF THE WEST

- Contingent variable income market-linked certificates of deposit due June 29, 2017 linked to the common stocks of Altria Group, Inc., Apple Inc., AT&T Inc., Campbell Soup Co., ConocoPhillips, Eli Lilly & Co., Exelon Corp., Goldcorp Inc., St. Jude Medical, Inc. and Valero Energy Corp.; via agent BNP Paribas Securities Corp. and distributor Advisors Asset Management, Inc.; pricing June 26; Cusip: 06426XDX5
- Contingent variable income market-linked certificates of deposit due June 29, 2018 linked to the common stocks of Altria Group, Inc., Apple Inc., AT&T Inc., Campbell Soup Co., ConocoPhillips, Eli Lilly & Co., Exelon Corp., Goldcorp Inc., St. Jude Medical, Inc. and Valero Energy Corp.; via agent BNP Paribas Securities Corp. and distributor Advisors Asset Management, Inc.; pricing June 26; Cusip: 06426XDY3
- Contingent variable income market-linked certificates of deposit with minimum coupon due June 28, 2019 linked to the common stocks of Altria Group, Inc., Apple Inc., AT&T Inc., Campbell Soup Co., ConocoPhillips, Eli Lilly & Co., Exelon Corp., Goldcorp Inc., St. Jude Medical, Inc. and Valero Energy Corp.; via agent BNP Paribas Securities Corp. and distributor Advisors Asset Management, Inc.; pricing June 26; Cusip: 06426XEA4
- Contingent variable income market-linked certificates of deposit due June 28, 2019 linked to the common stocks of Altria Group, Inc., Apple Inc., AT&T Inc., Campbell Soup Co., ConocoPhillips, Eli Lilly & Co., Exelon Corp., Goldcorp Inc., St. Jude Medical, Inc. and Valero Energy Corp.; via agent BNP Paribas Securities Corp. and distributor Advisors Asset Management, Inc.; pricing June 26; Cusip: 06426XDZ0
- Contingent variable income market-linked certificates of deposit due June 28, 2019 linked to the S&P GSCI Cocoa Dynamic Roll Index ER, the S&P GSCI Lead Dynamic Roll Index ER, the S&P GSCI Coffee Dynamic Roll Index ER, the S&P GSCI Natural Gas Dynamic Roll Index ER, the S&P GSCI Corn Dynamic Roll Index ER, the S&P GSCI Nickel Dynamic Roll Index ER, the S&P GSCI Cotton Dynamic Roll Index ER, the S&P GSCI Sugar Dynamic Roll Index ER, the S&P GSCI Gold Dynamic Roll Index ER and the S&P GSCI Wheat Dynamic Roll Index ER; via agent BNP Paribas Securities Corp. and distributor Advisors Asset Management, Inc.; pricing June 26; Cusip: 06426XEB2

BARCLAYS BANK PLC

- 7%-9.5% annualized airbag yield optimization notes due Dec. 13, 2012 linked to International Paper Co. common stock; via UBS

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Financial Services Inc. and Barclays Capital Inc.; pricing June 7; Cusip: 06742A859

- 8.5%-11.25% annualized airbag yield optimization notes due Dec. 13, 2012 linked to JetBlue Airways Corp. common stock; via UBS Financial Services Inc. and Barclays Capital Inc.; pricing June 7; Cusip: 06742A867

- 8.75%-11.5% annualized airbag yield optimization notes due Dec. 13, 2012 linked to MGM Resorts International common stock; via UBS Financial Services Inc. and Barclays Capital Inc.; pricing June 7; Cusip: 06742A842

- 7%-9.5% annualized airbag yield optimization notes due Dec. 13, 2012 linked to Monster Beverage Corp. common stock; via UBS Financial Services Inc. and Barclays Capital Inc.; pricing June 7; Cusip: 06742A875

- 0% capped market plus notes due June 19, 2013 linked to Brent crude futures contracts; via JPMorgan Chase Bank, NA and J.P. Morgan Securities LLC; pricing June 8; Cusip: 06741TAL1

- 0% notes due June 12, 2014 linked to the Chinese renminbi exchange rate relative to the dollar; via JPMorgan Chase Bank, NA and J.P. Morgan Securities LLC; pricing June 8; Cusip: 06738K6P1

- 0% notes due June 19, 2013 linked to the performance of the dollar relative to the euro; via Barclays Capital Inc.; pricing June 8; Cusip: 06738K6R7

- 0% return enhanced notes due March 13, 2013 linked to the performance of the Swiss franc relative to the euro; via underwriter Barclays Capital Inc. and dealers J.P. Morgan Securities LLC and JPMorgan Chase Bank, NA; pricing June 8; Cusip: 06738K6Q9

- Callable fixed-to-inverse floating-rate notes due June 15, 2027; via Barclays Capital Inc.; settlement June 15; Cusip: 06738K6M8

- 9.5%-11.5% autocallable yield notes due June 19, 2013 linked to the S&P 500 index, the Russell 2000 index and the Market Vectors Gold Miners exchange-traded fund; via Barclays Capital Inc.; pricing June 15; Cusip: 06741TAG2

- Annual reset coupon buffered notes due June 30, 2017 linked to the Dow Jones industrial average; via Barclays Capital Inc.; pricing June 26; Cusip: 06741TAH0

- Annual reset coupon buffered notes due June 30, 2017 linked to the S&P 500 index; via Barclays Capital Inc.; pricing June 26; Cusip: 06741TAF4

- Buffered Super Track notes due Dec. 31, 2015 linked to the S&P 500 index with period amount; via Barclays Capital Inc.; pricing June 26; Cusip: 06738K6S5

- 12.75% callable yield notes due December 2013 linked to JPMorgan Chase & Co. common stock; via Barclays Capital Inc.; pricing in June

- 0% Strategic Accelerated Redemption Securities due December 2012 linked to the Market Vectors Gold Miners exchange-traded fund; via Bank of America Merrill Lynch; pricing in June

- 0% Strategic Accelerated Redemption Securities due July 2013 linked to General Electric Co. shares; 95% trigger; via Bank of America Merrill Lynch; pricing in June

- 0% Accelerated Return Notes due August 2013 linked to the NYSE Arca Gold Miners index; via Bank of America Merrill Lynch; pricing in June

- 0% bear Strategic Accelerated Redemption Securities due December 2012 linked to the Russell 2000 index; via Bank of America Merrill Lynch; pricing in June

- 0% Capped Leveraged Index Return Notes due June 2014 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in June

- 0% market-linked step-up notes due June 2014 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in June

CITIGROUP FUNDING INC.

- 0% buffered digital plus notes due Dec. 23, 2015 linked to the Dow Jones industrial average; 90% trigger; via Citigroup Global Markets Inc.; pricing June 25; Cusip: 1730T0XRS

- 0% buffered digital plus securities due Dec. 30, 2015 linked to the Dow Jones industrial average; via Citigroup Global Markets Inc.; pricing June 27; Cusip: 1730T0XT1

- 0% buffered digital securities due July 2, 2014 linked to the S&P 500 index; via Citigroup Global Markets Inc.; pricing June 27; Cusip: 1730T0XS3

- 10.5%-14.5% annualized single observation Equity LinKed Securities due Jan. 24, 2013 tied to the common stock of Broadcom Corp.; via Citigroup Global Markets Inc.; pricing June 28; Cusip: 17318Q764

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Structured Products Calendar

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- 0% dual directional trigger Performance Leveraged Upside Securities due June 27, 2014 linked to the S&P 500 index; via Citigroup Global Markets inc.; pricing June 28; Cusip: 17318Q772
- Currency-linked step-up notes due June 2015 linked to a basket of currencies (Russian ruble, the Indian rupee and the Chinese renminbi) relative to the dollar; Bank of America Merrill Lynch; pricing in June

CREDIT SUISSE AG, NASSAU BRANCH

- 0% capped knock-out notes due June 26, 2013 linked to the common stock of Citigroup Inc.; via J.P. Morgan Securities LLC and JPMorgan Chase Bank, NA; pricing June 8; Cusip: 22546TUW9
- High/low coupon callable yield notes due June 20, 2013 linked to the Russell 2000 index and the United States Oil Fund, LP; via Credit Suisse Securities (USA) LLC; pricing June 15; Cusip: 22546TUQ2
- 0% absolute return barrier securities due June 24, 2014 linked to the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing June 19; Cusip: 22546TUR0
- High/low coupon callable yield notes due June 25, 2013 linked to the S&P 500 index, the Russell 2000 index and the Market Vectors Gold Miners exchange-traded fund; via Credit Suisse Securities (USA) LLC; pricing June 20; Cusip: 22546TUU3
- 0% digital barrier notes due Sept. 30, 2013 linked to the Russell 2000 index and the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing June 22; Cusip: 22546TUC3
- 0% digital plus barrier notes due June 29, 2016 linked to the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing June 22; Cusip: 22546TUB5
- 7% to 8% callable yield notes due Sept. 30, 2013 linked to the S&P 500 index and the Russell 2000 index; 70% trigger; via Credit Suisse Securities (USA) LLC; pricing June 22; Cusip: 22546TUA7
- 1% buffered return equity securities due Dec. 31, 2014 linked to the common stocks of Altria Group, Inc., Garmin Ltd., ConocoPhillips, Kimberly-Clark Corp., CA, Inc., Eli Lilly and Co., PG&E Corp., Chevron Corp., Thomson Reuters Corp., Freeport-McMoRan Copper & Gold Inc., Merck & Co., Inc., Johnson & Johnson, Abbott Laboratories, Lorillard, Inc., General Electric Co., Hasbro, Inc., Mattel, Inc., Genuine Parts Co., Sysco Corp., Intel Corp., ConAgra Foods, Inc., Eaton Corp., Emerson Electric Co.,

Microsoft Corp., PPL Corp. and Bemis Co., Inc.; via Credit Suisse Securities (USA) LLC; pricing June 26; Cusip: 22546TUN9

- 0% Buffered Accelerated Return Equity Securities due June 30, 2014 linked to the iShares MSCI Emerging Markets index fund; 90% trigger; via Credit Suisse Securities (USA) LLC; pricing June 26; Cusip: 22546TTZ4
- 0% buffered return equity securities due June 30, 2014 linked to the iShares MSCI Emerging Markets index fund; 90% trigger; via Credit Suisse Securities (USA) LLC; pricing June 26; Cusip: 22546TTZ4
- 0% accelerated return securities due June 30, 2014 linked to the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing June 26; Cusip: 22546TTM3
- High/low coupon callable yield notes due June 28, 2013 linked to the Russell 2000 index, the United States Oil Fund, LP and the Market Vectors Gold Miners exchange-traded fund; via Credit Suisse Securities (USA) LLC; pricing June 26; Cusip: 22546TUE9
- 0% buffered upside booster notes due June 30, 2016 linked to the S&P 500 index; via BMO Capital Markets Corp.; pricing June 26; Cusip: 06366RDN2
- 0% digital-plus barrier notes due June 30, 2016 linked to the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing June 26; Cusip: 22546TUL3
- High/low coupon callable yield notes due Sept. 30, 2013 linked to the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing June 26; Cusip: 22546TUD1
- 0% accelerated return securities due July 3, 2015 linked to iShares MSCI EAFE index fund and iShares MSCI Emerging Markets index fund; 70% trigger; via Credit Suisse Securities (USA) LLC; pricing June 28; Cusip: 22546TUJ8
- 9%-10.5% callable yield notes due July 3, 2013 linked to the Russell 2000 index and the United States Oil Fund, LP; via Credit Suisse Securities (USA) LLC; pricing June 28; Cusip: 22546TUH2
- 0% digital plus barrier notes due July 5, 2016 linked to the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing June 28; Cusip: 22546TUK5
- High/low coupon callable yield notes due Oct. 3, 2013 linked to the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing June 28; Cusip: 22546TUF6

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DEUTSCHE BANK AG, LONDON BRANCH

- Market contribution securities due July 12, 2013 linked to the Deutsche Bank Liquid Commodity Index – Mean Reversion Total Return; via Deutsche Bank Securities Inc.; pricing June 6; Cusip: 2515A1K83
- 8%-10.5% trigger yield optimization notes due June 13, 2013 linked to Johnson Controls, Inc. common stock; 70% trigger; via UBS Financial Services Inc. and Deutsche Bank Securities Inc.; pricing June 7; Cusip: 25154X728
- 8%-10.5% trigger yield optimization notes due June 13, 2013 linked to Rackspace Hosting, Inc. common stock; 60% trigger; via UBS Financial Services Inc. and Deutsche Bank Securities Inc.; pricing June 7; Cusip: 25154X710
- 8.7%-11.2% trigger yield optimization notes due June 13, 2013 linked to Ralph Lauren Corp. common stock; 75% trigger; via UBS Financial Services Inc. and Deutsche Bank Securities Inc.; pricing June 7; Cusip: 25154X694
- 8%-10.5% trigger yield optimization notes due June 13, 2013 linked to SunTrust Banks, Inc. common stock; 65% trigger; via UBS Financial Services Inc. and Deutsche Bank Securities Inc.; pricing June 7; Cusip: 25154X736
- Phoenix autocallable securities due June 26, 2013 linked to Citigroup Inc. common stock; via JPMorgan Chase Bank, NA and J.P. Morgan Securities LLC; pricing June 8; Cusip: 2515A1KE0
- 0% digital payment securities due Dec. 12, 2013 linked to the iShares MSCI EAFE index fund; 90% trigger; via Deutsche Bank Securities Inc.; pricing June 8; Cusip: 2515A1KA8
- 0% capped buffered underlying securities due June 29, 2016 linked to S&P 500 index, the Russell 2000 index and the iShares MSCI EAFE index fund; 80% trigger; via Deutsche Bank Securities Inc.; pricing June 22; Cusip: 2515A1K91
- 0% return optimization securities due July 31, 2013 linked to the S&P 500 index; via UBS Financial Services Inc. and Deutsche Bank Securities Inc.; pricing June 26; Cusip: 25154X751
- 0% buffered return optimization securities due June 30, 2014 linked to the S&P 500 index; via UBS Financial Services Inc. and Deutsche Bank Securities Inc.; pricing June 26; Cusip: 25154X744

GOLDMAN SACHS BANK USA

- Contingent coupon certificates of deposit due 2017 linked to a basket of stocks (Altria Group, Inc., Amgen Inc., Apple Inc., Barrick Gold Corp., Bristol-Meyers Squibb Co., Intel Corp., McDonald's Corp., PepsiCo, Inc., Southern Co., Inc. and Verizon Communications Inc.); via Goldman Sachs & Co. (agent) and Incapital LLC (distributor); Cusip: 38143ATY1
- Contingent coupon certificates of deposit due 2018 linked to a basket of stocks (Altria Group, Inc., Amgen Inc., Apple Inc., Barrick Gold Corp., Bristol-Meyers Squibb Co., Intel Corp., McDonald's Corp., PepsiCo, Inc., Southern Co., Inc. and Verizon Communications Inc.); via Goldman Sachs & Co. (agent) and Incapital LLC (distributor); Cusip: 38143ATZ8
- Contingent coupon certificates of deposit due 2019 linked to a basket of stocks (Altria Group, Inc., Amgen Inc., Apple Inc., Barrick Gold Corp., Bristol-Meyers Squibb Co., Intel Corp., McDonald's Corp., PepsiCo, Inc., Southern Co., Inc. and Verizon Communications Inc.); via Goldman Sachs & Co. (agent) and Incapital LLC (distributor); Cusip: 38143ATV7
- Contingent coupon certificates of deposit due 2019 linked to a basket of stocks (Altria Group, Inc., Amgen Inc., Apple Inc., Barrick Gold Corp., Bristol-Meyers Squibb Co., Intel Corp., McDonald's Corp., PepsiCo, Inc., Southern Co., Inc. and Verizon Communications Inc.); via Goldman Sachs & Co. (agent) and Incapital LLC (distributor); Cusip: 38143ATX3
- Variable-coupon certificates of deposit due 2019 linked to a basket of stocks (Altria Group, Inc., Amgen Inc., Apple Inc., Barrick Gold Corp., Bristol-Meyers Squibb Co., Intel Corp., McDonald's Corp., PepsiCo, Inc., Southern Co., Inc. and Verizon Communications Inc.); via Goldman Sachs & Co. (agent) and Incapital LLC (distributor); Cusip: 38143ATW5
- 0% equity index-linked certificates of deposit due 2019 linked to a basket of the Euro Stoxx 50 index, the MSCI Taiwan index, the S&P/TSX 60 index and the Dow Jones industrial average; via Goldman Sachs & Co. (agent) and Incapital LLC (distributor); Cusip: 38143AUA1

GOLDMAN SACHS GROUP, INC.

- 0% currency-linked notes due June 21, 2013 linked to the performance of the Brazilian real relative to the dollar; via underwriter Goldman Sachs & Co. and dealer J.P. Morgan Securities LLC; pricing June 8; Cusip: 38143UX48

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- 0% currency-linked notes due June 21, 2013 linked to the performance of the Indonesian rupiah relative to the dollar; via underwriter Goldman Sachs & Co. and dealer J.P. Morgan Securities LLC; pricing June 8; Cusip: 38143UX55
- 0% currency-linked notes due June 21, 2013 linked to the performance of the Turkish lira relative to the dollar; via underwriter Goldman Sachs & Co. and dealer J.P. Morgan Securities LLC; pricing June 8; Cusip: 38143UX63
- 42-month 0% index-linked digital notes tied to the Dow Jones industrial average; via Goldman Sachs & Co.; Cusip: 38143UW31
- 60-month 0% equity index-linked notes tied to the Dow Jones industrial average; via Goldman Sachs & Co.; Cusip: 38143UW23
- 24-month 0% buffered index fund-linked notes tied to the iShares MSCI Emerging Markets index fund; 85% trigger; via Goldman Sachs & Co.; Cusip: 38143U3S8
- Two-year 0% absolute return knock-out notes linked to JPMorgan Chase & Co. shares; via Goldman Sachs & Co.; Cusip: 38143UW98
- 0% buffered index-linked digital notes tied to the Russell 2000 index; via Goldman Sachs & Co.; Cusip: 38143U3R0
- 15- to 17-month 0% index-linked digital notes tied to the S&P 500 index; 80% trigger; via Goldman Sachs & Co.
- 18-month 0% leveraged buffered index-linked notes linked to the S&P 500 index; via Goldman Sachs & Co.; Cusip: 38143U3Q2
- 18- to 21-month 0% index-linked digital notes tied to the S&P 500 index; 80% trigger; via Goldman Sachs & Co.
- 24-month 0% buffered index-linked digital notes tied to the S&P 500 index; via Goldman Sachs & Co.; Cusip: 38143U3G4
- 0% index-linked digital notes due in two years tied to the S&P 500 index; via Goldman Sachs & Co.; Cusip: 38143UW64
- 24- to 28-month 0% leveraged buffered index-linked notes tied to the S&P 500 index; via Goldman Sachs & Co.
- 26- to 30-month 0% leveraged buffered index-linked notes tied to the S&P 500 index; 80% trigger; via Goldman Sachs & Co.
- 36-month 0% leveraged buffered index-linked notes tied to the S&P 500 index; via Goldman Sachs & Co.; Cusip: 38143U3P4
- 36- to 39-month 0% leveraged buffered index-linked notes tied to the S&P 500 index; 90% trigger; via Goldman Sachs & Co.
- 7%-7.5% five-year buffered index-linked range accrual notes linked to the S&P 500 index; 80% trigger; via Goldman Sachs & Co.; Cusip: 38143UW72
- Buffered annual reset coupon notes due in five years linked to the S&P 500 index; via Goldman Sachs & Co.; Cusip: 38143UX30

HSBC BANK USA, NA

- Head-Start Annual Income Opportunity certificates of deposit with auto cap feature due June 28, 2019 linked to the common stocks of American Electric Power Co., AT&T Inc., Biogen Idec Inc., Kimberly-Clark Corp., Lockheed Martin Corp., Maxim Integrated Products, Mosaic Co., Pfizer Inc., Ralph Lauren Corp. and Silver Wheaton Corp.; via HSBC Securities (USA) Inc.; pricing June 25; Cusip: 40431GV89
- Income Plus certificates of deposit due June 28, 2019 with 2.25% potential coupon linked to the common stocks of AT&T Inc., Intel Corp., Kraft Foods Inc., Pfizer Inc. and Reynolds American Inc.; via HSBC Securities (USA) Inc.; pricing June 25; Cusip: 40431GW21
- Income Plus certificates of deposit due June 28, 2019 with 3.75% potential coupon linked to the common stocks of AT&T Inc., Intel Corp., Kraft Foods Inc., Pfizer Inc. and Reynolds American Inc.; via HSBC Securities (USA) Inc.; pricing June 25; Cusip: 40431GW39
- Income Plus certificates of deposit due June 28, 2019 with 5.25% potential coupon linked to the common stocks of AT&T Inc., Intel Corp., Kraft Foods Inc., Pfizer Inc. and Reynolds American Inc.; via HSBC Securities (USA) Inc.; pricing June 25; Cusip: 40431GW47
- Annual Income Opportunity certificates of deposit with minimum return due July 1, 2019 linked to the common stocks of American Electric Power Co., AT&T Inc., Biogen Idec Inc., Kimberly-Clark Corp., Lockheed Martin Corp., Maxim Integrated Products, Mosaic Co., Pfizer Inc., Ralph Lauren Corp. and Silver Wheaton Corp.; via HSBC Securities (USA) Inc.; pricing June 26; Cusip: 40431GV30

HSBC USA INC.

- 0% trigger autocallable optimization securities due June 13, 2017 linked to the iShares Russell 2000 index fund; via underwriter HSBC Securities (USA) Inc. and dealer UBS Financial Services Inc.; pricing June 7; Cusip: 40433M617

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- 0% trigger autocallable optimization securities due June 13, 2017 linked to the SPDR S&P 500 ETF trust; via underwriter HSBC Securities (USA) Inc. and dealer UBS Financial Services Inc.; pricing June 7; Cusip: 40433M591
- 0% knock-out buffer notes due June 24, 2013 linked to the performance of the Mexican peso relative to the dollar; via HSBC Securities (USA) Inc. (underwriter) and J.P. Morgan Securities LLC (agent); pricing June 8; Cusip: 4042K1S61
- 0% 50/150 performance notes due June 26, 2017 linked to the S&P 500 Low Volatility index; via HSBC Securities (USA) Inc.; pricing June 21; Cusip: 4042K1S20
- 0% buffered uncapped market participation securities due June 25, 2015 linked to the S&P 500 Low Volatility index; via HSBC Securities (USA) Inc.; pricing June 21; Cusip: 4042K1S38
- 0% buffered Accelerated Market Participation Securities due Dec. 27, 2013 linked to the iShares MSCI Emerging Markets index fund; via HSBC Securities (USA) Inc.; pricing June 22; Cusip: 4042K1Q48
- 0% buffered Accelerated Market Participation Securities due Dec. 27, 2013 linked to the iShares MSCI Emerging Markets index fund; via HSBC Securities (USA) Inc.; pricing June 22; Cusip: 4042K1Q71
- 0% buffered Accelerated Market Participation Securities due Dec. 27, 2013 linked to the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing June 22; Cusip: 4042K1Q30
- 0% buffered Accelerated Market Participation Securities due Dec. 27, 2013 linked to the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing June 22; Cusip: 4042K1Q63
- 0% buffered Accelerated Market Participation Securities due Dec. 27, 2013 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing June 22; Cusip: 4042K1Q22
- 0% buffered Accelerated Market Participation Securities due Dec. 27, 2013 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing June 22; Cusip: 4042K1Q55
- 7% to 9% autocallable yield notes due June 28, 2013 linked to the S&P 500 index and the Russell 2000 index; 70% trigger; via HSBC Securities (USA) Inc.; pricing June 22; Cusip: 4042K1R21
- 10% to 12% autocallable yield notes due June 28, 2013 linked to the S&P 500 index and the Russell 2000 index; 70% trigger; via HSBC Securities (USA) Inc.; pricing June 22; Cusip: 4042K1Q97
- 0% buffered uncapped market participation securities due June 30, 2015 linked to the Dow Jones industrial average; via HSBC Securities (USA) Inc.; pricing June 25; Cusip: 4042K1P98
- 0% buffered uncapped market participation securities due June 30, 2015 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing June 25; Cusip: 4042K1P80
- 0% buffered performance plus securities due June 30, 2015 linked to the S&P 500 index; 90% trigger; via HSBC Securities (USA) Inc.; pricing June 25; Cusip: 4042K1P64
- 0% buffered performance plus securities due June 30, 2016 linked to the S&P 500 index; 90% trigger; via HSBC Securities (USA) Inc.; pricing June 25; Cusip: 4042K1P72
- Head start annual income opportunity notes with auto cap due June 29, 2017 linked to the common stocks of American Electric Power Co., AT&T Inc., Biogen Idec Inc., Kimberley-Clark Corp., Lockheed Martin Corp., Mosaic Co., Maxim Integrated Products, Inc., Pfizer Inc., Polo Ralph Lauren Corp. and Silver Wheaton Corp.; via HSBC Securities (USA) Inc.; pricing June 26; Cusip: 4042K1R96
- Annual income opportunity notes with auto cap due July 1, 2019 linked to the common stocks of American Electric Power Co., AT&T Inc., Biogen Idec Inc., Kimberley-Clark Corp., Lockheed Martin Corp., Mosaic Co., Maxim Integrated Products, Inc., Pfizer Inc., Polo Ralph Lauren Corp. and Silver Wheaton Corp.; via HSBC Securities (USA) Inc.; pricing June 26; Cusip: 4042K1R88
- 0% contingent return optimization securities due June 30, 2014 linked to the S&P 500 index; 75% trigger; via HSBC Securities (USA) Inc. and UBS Financial Services Inc.; pricing June 26; Cusip: 40433M633
- 0% airbag performance securities due June 30, 2017 linked to the SPDR S&P 500 ETF trust; via underwriter HSBC Securities (USA) Inc. and dealer UBS Financial Services Inc.; pricing June 26; Cusip: 40433M625
- 0% Accelerated Return Notes due August 2013 linked to the Russell 2000 index; via Bank of America Merrill Lynch; pricing in June
- 0% Accelerated Return Notes due August 2013 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in June
- Leveraged Index Return Notes due June 2014 linked to the S&P 500 Low Volatility index; via Bank of America Merrill Lynch; pricing in June

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- Coupon-bearing notes due April 2013 linked to the common stock of Wells Fargo & Co.; via Bank of America Merrill Lynch; pricing in June

JPMORGAN CHASE BANK, NA

- Callable variable-rate range accrual certificates of deposit due June 13, 2027 linked to six-month Libor and the Russell 2000 index; via agent J.P. Morgan Securities LLC and distributor Incapital LLC; pricing June 8; Cusip: 48124JDM7
- Digital contingent coupon certificates of deposit due June 30, 2017 linked to the common stocks of Altria Group, Inc., Clorox Corp., Duke Energy Corp., Goldcorp Inc., Hasbro, Inc., Kellogg Co., Lockheed Martin Corp., Lorillard, Inc., PepsiCo, Inc. and Sysco Corp.; via agent J.P. Morgan Securities LLC and distributor Incapital LLC; pricing June 26; Cusip: 48124JEH7
- Digital contingent coupon certificates of deposit due June 29, 2018 linked to the common stocks of Altria Group, Inc., Clorox Corp., Duke Energy Corp., Goldcorp Inc., Hasbro, Inc., Kellogg Co., Lockheed Martin Corp., Lorillard, Inc., PepsiCo, Inc. and Sysco Corp.; via agent J.P. Morgan Securities LLC and distributor Incapital LLC; pricing June 26; Cusip: 48124JEF1
- Digital contingent coupon certificates of deposit due June 28, 2019 linked to the common stocks of Altria Group, Inc., Clorox Corp., Duke Energy Corp., Goldcorp Inc., Hasbro, Inc., Kellogg Co., Lockheed Martin Corp., Lorillard, Inc., PepsiCo, Inc. and Sysco Corp.; via agent J.P. Morgan Securities LLC and distributor Incapital LLC; pricing June 26; Cusip: 48124JEN4
- Contingent coupon certificates of deposit due June 28, 2019 linked to the common stocks of Altria Group, Inc., Clorox Corp., Duke Energy Corp., Goldcorp Inc., Hasbro, Inc., Kellogg Co., Lockheed Martin Corp., Lorillard, Inc., PepsiCo, Inc. and Sysco Corp.; via agent J.P. Morgan Securities LLC and distributor Incapital LLC; pricing June 26; Cusip: 48124JEJ3

JPMORGAN CHASE & CO.

- 0% contingent absolute return callable optimization securities due June 14, 2013 linked to Ameriprise Financial, Inc.; via UBS Financial Services Inc. and J.P. Morgan Securities LLC; pricing June 7; Cusip: 46637G454
- 0% contingent absolute return callable optimization securities due June 14, 2013 linked to Harley-Davidson, Inc.; via UBS Financial Services Inc. and J.P. Morgan Securities LLC; pricing June 7; Cusip: 46637G470

- 0% contingent absolute return callable optimization securities due June 14, 2013 linked to Tesoro Corp.; via UBS Financial Services Inc. and J.P. Morgan Securities LLC; pricing June 7; Cusip: 46637G462

- 0% contingent absolute return callable optimization securities due June 14, 2013 linked to Whole Foods Market, Inc.; via UBS Financial Services Inc. and J.P. Morgan Securities LLC; pricing June 7; Cusip: 46637G447

- Callable variable-rate range accrual notes due June 13, 2027 linked to six-month Libor and the S&P 500 index; via J.P. Morgan Securities LLC; pricing June 8; Cusip: 48125VYW4

- 0% capped index knock-out notes due June 26, 2013 linked to the S&P 500 index; via J.P. Morgan Securities LLC; pricing June 8; Cusip: 48125VD31

- Autocallable contingent interest notes due June 26, 2013 linked to Union Pacific Corp. common stock; pricing June 8; via J.P. Morgan Securities LLC; Cusip: 48125VD49

- Notes due Dec. 20, 2017 linked to McDonald's Corp., Kraft Foods Inc., Altria Group, Inc., Coca-Cola Co., Proctor & Gamble Co., Novartis AG, Unilever NV, Total SA, Royal Dutch Shell plc, Johnson & Johnson, Merck & Co., Inc., GlaxoSmithKline plc, Roche Holding Ltd., International Business Machines Corp. and Vodafone Group Public Ltd. Co.; via J.P. Morgan Securities LLC; pricing June 15; Cusip: 48125VC40

- 21%-25% reverse exchangeable notes due Dec. 27, 2012 linked to Best Buy Co., Inc. common stock; 85% trigger; via J.P. Morgan Securities LLC; pricing June 21; Cusip: 48125VC81

- 12.5%-16.5% reverse exchangeable notes due Dec. 27, 2012 linked to St. Jude Medical, Inc. common stock; 80% trigger; via J.P. Morgan Securities LLC; pricing June 21; Cusip: 48125VC99

- 13%-17% reverse exchangeable notes due Dec. 27, 2012 linked to Yahoo! Inc. common stock; 80% trigger; via J.P. Morgan Securities LLC; pricing June 21; Cusip: 48125VD23

- 0% buffered return enhanced notes due June 30, 2014 linked to the iShares MSCI EAFE index fund; 90% trigger; via J.P. Morgan Securities LLC; pricing June 26; Cusip: 48125VB41

- 0% buffered return enhanced notes due Dec. 31, 2013 linked to the iShares MSCI EAFE index fund; 90% trigger; via J.P. Morgan Securities LLC; pricing June 26; Cusip: 48125VA91

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- 0% buffered return enhanced notes due Dec. 31, 2013 linked to the iShares MSCI Emerging Markets index fund; 90% trigger; via J.P. Morgan Securities LLC; pricing June 26; Cusip: 48125VB25
- 0% notes due June 30, 2016 linked to the JPMorgan ETF Efficiente 5 index; via J.P. Morgan Securities LLC; pricing June 26; Cusip: 48125VA67
- Annual income notes contingent on the performance of the JPMorgan ETF Efficiente 5 index due June 30, 2016; via J.P. Morgan Securities LLC; pricing June 26; Cusip: 48125VB66
- Annual income notes contingent on the performance of the JPMorgan ETF Efficiente 5 index due June 29, 2018; via J.P. Morgan Securities LLC; pricing June 26; Cusip: 48125VB74
- 0% return notes due Sept. 30, 2013 linked to the J.P. Morgan Strategic Volatility index; via J.P. Morgan Securities LLC; pricing June 26; Cusip: 48125VB58
- 12% to 13% autocallable yield notes due June 28, 2013 linked to the lesser performing of the Market Vectors Gold Miners exchange-traded fund and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing June 26; Cusip: 48125VB90
- 0% buffered return enhanced notes due Dec. 31, 2013 linked to the Russell 2000 index; via J.P. Morgan Securities LLC; pricing June 26; Cusip: 48125VA83
- 0% buffered return enhanced notes due Dec. 31, 2013 linked to the S&P 500 index; via J.P. Morgan Securities LLC; pricing June 26; Cusip: 48125VB33
- 8% to 9% autocallable yield notes due June 28, 2013 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing in June 26; Cusip: 48125VB82
- 12.5%-13.5% autocallable yield notes due June 28, 2013 linked to the SPDR S&P Metals & Mining exchange-traded fund, the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing June 26; Cusip: 48125VC24
- 0% Performance Leveraged Upside Securities due Aug. 1, 2013 linked to the S&P 500 index; via J.P. Morgan Securities LLC with Morgan Stanley Smith Barney LLC handling distribution; pricing June 28; Cusip: 46637G546

- 0% certificates of deposit due Dec. 31, 2018 linked to the J.P. Morgan Alternative Index Multi-Strategy 5 (USD); via J.P. Morgan Securities LLC; Cusip: 48124JDQ8

- 0% certificates of deposit due Dec. 31, 2018 linked to the J.P. Morgan ETF Efficiente 5 index; via J.P. Morgan Securities LLC; Cusip: 48124JEA2

- 0% certificates of deposit due June 29, 2018 linked to the J.P. Morgan Optimax Market-Neutral index; via J.P. Morgan Securities LLC; Cusip: 48124JDW5

- 0% certificates of deposit due Dec. 31, 2018 linked to the J.P. Morgan Asia-Pacific Equity Rotator 5 index; via J.P. Morgan Securities LLC; Cusip: 48124JDS4

LLOYDS TSB BANK PLC

- Callable step-up fixed-rate notes due June 8, 2027; via Barclays Capital Inc.; pricing June 6; Cusip: 5394E8AT6
- Callable six-month Libor and S&P 500 index range accrual notes due June 8, 2027; via Barclays Capital Inc.; pricing June 6; Cusip: 5394E8AS8

MORGAN STANLEY

- 0% market-linked autocallable step-up notes due June 15, 2027 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing June 12; Cusip: 617482R71
- Fixed-to-floating notes due June 15, 2015; via Morgan Stanley & Co. LLC; settlement June 15; Cusip: 61760QBN3
- Senior fixed-to-floating notes due June 15, 2019; via Morgan Stanley & Co. LLC; settling June 15; Cusip: 61760QBM5
- 0% dual directional trigger Performance Leveraged Upside Securities due June 30, 2014 linked to the common stock of Apple Inc.; via Morgan Stanley & Co. LLC; pricing June 26; Cusip: 617482S47
- 0% market-linked autocallable notes due June 29, 2032 linked to the Russell 2000 index; via Morgan Stanley & Co. LLC; pricing June 26; Cusip: 617482S70
- 0% buffered jump securities due Dec. 31, 2015 linked to the S&P 500 index; 80% trigger; via Morgan Stanley & Co. LLC; pricing June 26; Cusip: 617482R89

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- Contingent income securities due June 29, 2018 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing June 26; Cusip: 617482S39
- 0% market-linked notes due June 30, 2015 based on the quarterly capped performance of the S&P 500 index; via Morgan Stanley & Co. LLC; pricing June 26; Cusip: 617482S21
- 0% market-linked notes due June 29, 2017 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing June 26; Cusip: 617482R97
- 0% dual directional trigger Performance Leveraged Upside Securities due June 2014 linked to the common stock of Apple Inc.; via Morgan Stanley & Co. LLC; pricing in June; Cusip: 61755S339
- U.S. and international equity allocation market-linked notes due June 2019 linked to the Euro Stoxx 50 index, the Dow Jones industrial average and the Hang Seng index; via Morgan Stanley & Co. LLC; pricing in June; Cusip: 61755S313
- 0% jump securities due July 2013 linked to the iShares MSCI Brazil index fund; via Morgan Stanley & Co. LLC and Morgan Stanley Smith Barney LLC; pricing in June; Cusip: 61755S321
- 0% currency-linked notes due June 2015 linked to the performance of the dollar relative to the Japanese yen; via Morgan Stanley & Co. LLC; pricing in June; Cusip: 617482SP0
- 0% market-linked notes linked to the S&P 500 index; via Morgan Stanley & Co. LLC and Morgan Stanley Smith Barney LLC; pricing in June; Cusip: 61755S354

ROYAL BANK OF CANADA

- Floating-rate notes due Dec. 14, 2015; via RBC Capital Markets, LLC; settling June 14; Cusip: 78008SAV8
- Floating-rate notes due June 15, 2017 with coupon cap and floor; via RBC Capital Markets, LLC; settlement June 15; Cusip: 78008SBC9
- 0% autocallable buffered bullish return notes due June 19, 2014 linked to Apple Inc.; via RBC Capital Markets, LLC; pricing June 15; Cusip: 78008SBA3
- 0% buffered return optimization securities due June 30, 2014 linked to the iShares MSCI Emerging Markets index fund; via UBS Financial Services Inc. and RBC Capital Markets, LLC; pricing June 26; Cusip: 78008C614

- Contingent income autocallable securities due July 2013 linked to Ford Motor Co. shares; via RBC Capital Markets, LLC, distribution through Morgan Stanley Smith Barney LLC; pricing June 28; Cusip: 78008C630
- 0% Strategic Accelerated Redemption Securities due July 2013 linked to the S&P 500 index; via Bank of America Merrill Lynch; pricing in June
- 0% Accelerated Return Notes due August 2013 linked to the S&P MidCap 400 index; via Bank of America Merrill Lynch; pricing in June
- 0% leveraged buffered equity index-linked notes due in 18 to 21 months tied to the S&P 500 index; via Goldman Sachs & Co.
- 13- to 15-month 0% equity index-linked notes linked to the Topix index; via Goldman Sachs & Co.

ROYAL BANK OF SCOTLAND PLC

- 0% digital notes with fixed buffer due Dec. 31, 2015 linked to the Dow Jones industrial average; via RBS Securities Inc.; pricing June 27; Cusip: 78009PCY5
- 0% digital notes with fixed buffer due July 2, 2014 linked to the S&P 500 index; via RBS Securities Inc.; pricing June 27; Cusip: 78009PCX7

AB SVENSK EXPORTKREDIT

- 0% Accelerated Return Notes due August 2013 linked to the MSCI EAFE index; via Bank of America Merrill Lynch; pricing in June
- 0% Accelerated Return Notes due September 2013 linked to the spot price of silver; via Bank of America Merrill Lynch; pricing in June

UBS AG, JERSEY BRANCH

- 0% gold participation notes due June 20, 2013 linked to the spot price of gold; via underwriter UBS Investment Bank and dealers JPMorgan Chase Bank, NA and J.P. Morgan Securities LLC; pricing June 8; Cusip: 90261JKD4
- Callable step-up fixed-rate notes due June 14, 2022; via UBS Securities LLC; pricing June 11; Cusip: 90261JKB8

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UBS AG, LONDON BRANCH

- Trigger phoenix autocallable optimization securities due June 12, 2013 linked to Boeing Co. common stock; via UBS Financial Services Inc. and UBS Investment Bank; pricing June 7; Cusip: 90268U358
- Trigger phoenix autocallable optimization securities due June 13, 2017 linked to Microsoft Corp. common stock; via UBS Financial Services Inc. and UBS Investment Bank; pricing June 7; Cusip: 90268U374
- Trigger phoenix autocallable optimization securities due June 12, 2013 linked to UnitedHealth Group Inc. common stock; via UBS Financial Services Inc. and UBS Investment Bank; pricing June 7; Cusip: 90268U366
- Trigger phoenix autocallable optimization securities due June 13, 2017 linked to Visa Inc. common stock; via UBS Financial Services Inc. and UBS Investment Bank; pricing June 7; Cusip: 90268U382
- 0% contingent return optimization securities due June 30, 2014 linked to the Russell 2000 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing June 26; Cusip: 90268U309
- 0% trigger performance securities due June 30, 2017 linked to the S&P 500 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing June 26; Cusip: 90268U317
- 0% trigger performance securities due June 30, 2022 linked to the S&P 500 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing June 26; Cusip: 90268U325
- 0% airbag performance notes due June 30, 2022 linked to the SPDR S&P 500 exchange-traded fund trust; 50% trigger; via UBS

Financial Services Inc. and UBS Investment Bank; pricing June 26; Cusip: 90268U341

UNION BANK, NA

- Market-linked certificates of deposit due June 29, 2016 linked to the S&P 500 index; via UnionBanc Investment Services, LLC; pricing June 26; Cusip: 90521AJY5
- Market-linked certificates of deposit due June 29, 2017 linked to an equally weighted basket of four currencies relative to the dollar (Australian dollar, Brazilian real, Canadian dollar and Norwegian krone) via UnionBanc Investment Services, LLC; pricing June 27; Cusip: 90521AJZ2

WELLS FARGO BANK, NA

- Contingent annual interest market-linked certificates of deposit due June 29, 2018 linked to a basket of eight commodities and two commodity indexes (copper, corn futures, gasoline futures, nickel, gold, soybean futures, silver, sugar futures, the S&P GSCI Brent Crude Oil Index Excess Return and the S&P GSCI Livestock Index Excess Return); via Incapital LLC (distributor); pricing June 25; Cusip: 949748Q75

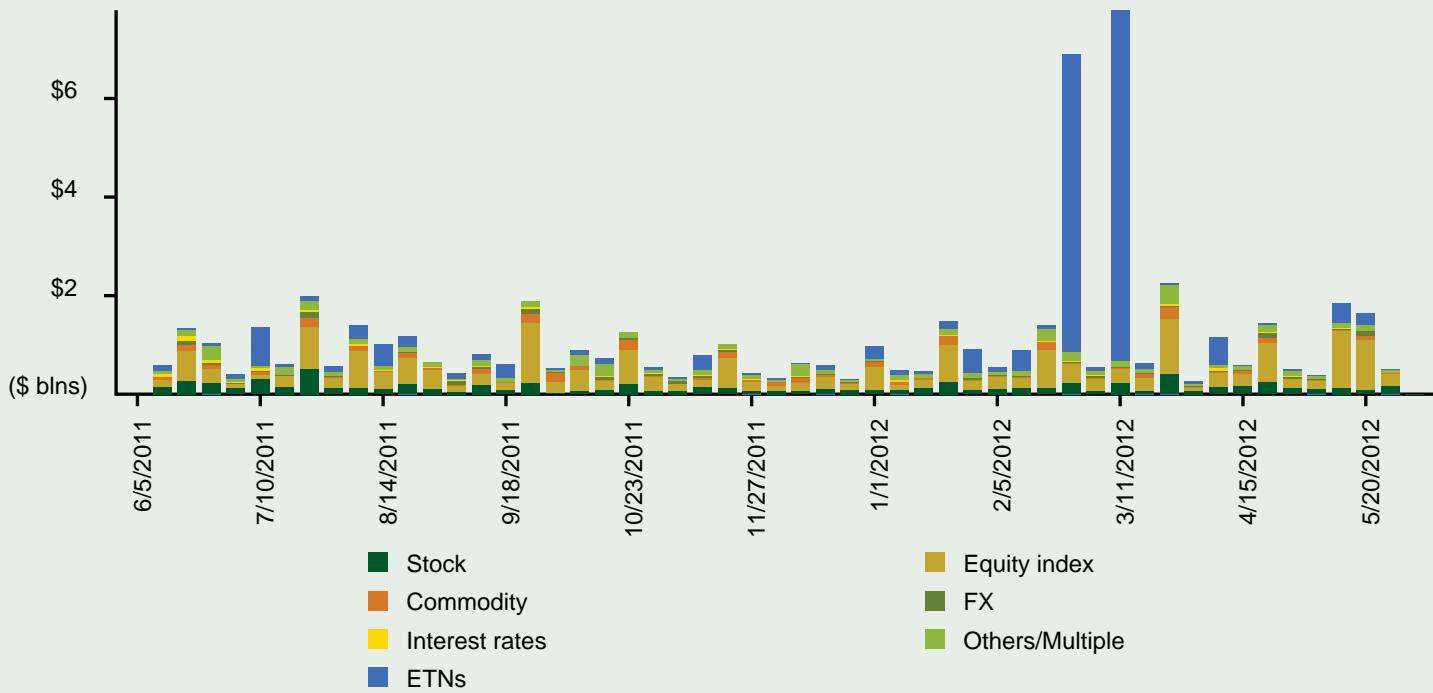
WELLS FARGO & CO.

- 0% market-linked notes due July 2019 linked to the Dow Jones industrial average; via Wells Fargo Securities, LLC; settlement in July; Cusip: 94986RKE0
- 1% growth securities with leveraged upside participation to a cap and fixed percentage buffered downside due January 2018 linked to the S&P 500 index; via Wells Fargo Securities, LLC; settlement in July; Cusip: 94986RKF7

Recent Structured Products Deals

Priced	Issuer	Issue	Manager	Amount (\$mln)	Coupon	Maturity	Fees
6/5/2012	UBS AG, London Branch	trigger yield optimization notes (Caterpillar Inc.)	UBS	\$0.09996175	6.06%	6/10/2013	2.00%
6/5/2012	UBS AG, London Branch	trigger yield optimization notes (Cummins Inc.)	UBS	\$0.09999339	8.04%	6/12/2013	2.00%
6/5/2012	UBS AG, London Branch	trigger yield optimization notes (JPMorgan Chase & Co.)	UBS	\$0.43480808	13.45%	12/10/2012	1.00%
6/4/2012	Barclays Bank plc	reverse convertible notes (Baidu, Inc.)	Barclays	\$1	13.000%	12/28/2012	2.50%
6/4/2012	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Apple Inc.)	UBS	\$0.1	Formula	6/11/2013	1.50%
6/4/2012	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Bank of America Corp.)	UBS	\$0.1	Formula	6/11/2013	0.63%
6/1/2012	Bank of America Corp.	callable dual range accrual notes (Six-month Libor and S&P 500 index)	Bank of America	\$5	Formula	6/8/2027	0.00%
6/1/2012	Barclays Bank plc	capped market plus notes (Brent crude oil, corn and palladium)	Barclays	\$6.064	0.00%	6/12/2013	1.00%
6/1/2012	Barclays Bank plc	callable yield notes (JPMorgan Chase & Co.)	Barclays	\$2.4	13.75%	12/5/2013	0.70%
6/1/2012	Barclays Bank plc	return enhanced notes (S&P 500)	Barclays	\$3.863	0.00%	6/19/2013	1.00%
6/1/2012	Credit Suisse AG, Nassau Branch	VelocityShares daily inverse VIX short-term exchange-traded notes (S&P 500 VIX Short-Term)	Credit Suisse	\$11	0.000%	12/4/2030	0.00%
6/1/2012	Credit Suisse AG, Nassau Branch	VelocityShares daily inverse VIX short-term exchange-traded notes (S&P 500 VIX Short-Term)	Credit Suisse	\$2.5	0.000%	12/4/2030	0.00%
6/1/2012	JPMorgan Chase & Co.	airbag yield optimization notes (American International Group, Inc.)	UBS	\$1.67	10.00%	12/7/2012	1.00%
6/1/2012	JPMorgan Chase & Co.	airbag yield optimization notes (Cummins Inc.)	UBS	\$5.313	10.11%	12/7/2012	1.00%
6/1/2012	JPMorgan Chase & Co.	airbag yield optimization notes (International Paper Co.)	UBS	\$2.444	10.42%	12/7/2012	1.00%
6/1/2012	JPMorgan Chase & Co.	airbag yield optimization notes (Starbucks Corp.)	UBS	\$0.565	8.50%	12/7/2012	1.00%
6/1/2012	JPMorgan Chase & Co.	autocallable contingent interest notes (General Electric Co.)	JPMorgan	\$0.29	Formula	6/19/2013	1.00%
6/1/2012	JPMorgan Chase & Co.	autocallable yield notes (S&P 500 and Russell 2000)	JPMorgan	\$6.063	8.50%	6/6/2013	1.75%
6/1/2012	JPMorgan Chase & Co.	buffered return enhanced notes (S&P 500)	JPMorgan	\$5.885	0%	6/12/2013	0.12%
6/1/2012	JPMorgan Chase & Co.	reverse convertible notes (Apple Inc.)	JPMorgan	\$1.935	10%	12/6/2012	2.23%
6/1/2012	UBS AG, London Branch	capped index knock-out notes (S&P 500)	JPMorgan	\$16.315	0.00%	6/19/2013	1.00%
6/1/2012	UBS AG, London Branch	capped index knock-out notes (S&P 500)	JPMorgan	\$10.386	0.00%	6/19/2013	1.00%
6/1/2012	UBS AG, London Branch	capped knock-out notes (basket of stocks)	JPMorgan	\$1.214	0.00%	12/4/2013	1.25%
6/1/2012	UBS AG, London Branch	contingent buffer enhanced notes (Brent crude oil futures contracts as traded on)	UBS	\$4.965	0.00%	12/6/2012	1.00%
6/1/2012	UBS AG, Jersey Branch	market plus notes (Turkish lira, relative to dollar)	UBS	\$0.845	0.00%	6/13/2013	1.00%
6/1/2012	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Apple Inc.)	UBS	\$0.165	Formula	6/10/2013	1.50%
6/1/2012	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Apple Inc.)	UBS	\$0.1	Formula	6/10/2013	1.50%
6/1/2012	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Cummins Inc.)	UBS	\$0.1	Formula	6/10/2013	1.50%
6/1/2012	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Dow Chemical Co.)	UBS	\$0.1	Formula	6/10/2013	1.50%
6/1/2012	UBS AG, London Branch	trigger phoenix autocallable optimization securities (MetLife, Inc.)	UBS	\$0.1	Formula	6/10/2013	1.50%

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