

Friday April 12, 2019

Issuance Data

	Current Year	Previous Year
U.S. STRUCTURED PRODUCTS (NO ETNs)		
Year to Date:		
	\$10.64 billion in 3539 deals	\$18.18 billion in 4821 deals
Quarter to Date:		
	\$0.14 billion in 87 deals	\$0.98 billion in 287 deals
Month to Date:		
	\$0.14 billion in 87 deals	\$0.98 billion in 287 deals
BREAKDOWN OF YEAR TO DATE DEALS		
Exchange-traded notes		
	\$0.72 billion in 11 deals	\$7.31 billion in 48 deals
All U.S. Stock and Equity Index Deals		
	\$9.86 billion in 2977 deals	\$20.05 billion in 4029 deals
Single Stock U.S. Structured Products		
	\$1.14 billion in 755 deals	\$3.34 billion in 1455 deals
Stock Index U.S. Structured Products		
	\$8.43 billion in 2101 deals	\$15.85 billion in 2326 deals
FX U.S. Structured Products		
	\$0.04 billion in 15 deals	\$0.03 billion in 7 deals
Commodity U.S. Structured Products		
	\$0.10 billion in 15 deals	\$1.22 billion in 63 deals
Interest Rate Structured Products		
	\$0.07 billion in 22 deals	\$0.50 billion in 68 deals
Interest Rate Structured Coupons		
	\$1.14 billion in 89 deals	\$4.35 billion in 226 deals

Barclays' buffer gears linked to iShares MSCI EM ETF offer bullish bet on emerging markets

By Emma Trincal

New York, April 11 – **Barclays Bank plc's** 0% capped buffer gears due April 30, 2021 linked to the **iShares MSCI Emerging Markets exchange-traded fund** are designed for bullish investors betting on a turnaround in emerging market assets, an asset class that has underperformed for a number of years.

If the fund return is greater than zero, the payout at maturity will be par of \$10 plus 2 times the fund return, subject to a maximum gain of 20.1% to 22.1%, according to a 424B2 filing with the Securities and Exchange Commission.

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

Losing less

The buffer is an attractive aspect of the structure, said Steve Doucette, financial

adviser at Proctor Financial.

“A 15% decline ... that would take us back to the October levels. It’s possible, but that’s not a breach. It’s a buffer,” he said.

“If we are in a bear market and it goes down 25%, you only lose 10%. I like to be able to say that to my clients. Not too many people can do that.

“As I look at this note, my main concern is how much of the upside will I capture? It’s a two year. If a recession comes out in 2020, 2021, I’m going to be glad I can outperform by 15% on the downside. 15% is a good number.”

Raising the bar

But Doucette is also very bullish on the asset class. He likes the note because the cap is not too low. However, he would try to improve it.

“You get a decent upside of 10% a year. But is it enough? I have to imagine

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RBC to price Accelerated Return Notes tied to three financial stocks

By Devika Patel

Knoxville, Tenn., April 11 – **Royal Bank of Canada** plans to price 0% Accelerated Return Notes due June 2020 linked to a basket of three equally weighted stocks, according to an FWP filing with the Securities and Exchange Commission.

The underlying companies are **Citigroup Inc., KeyCorp** and **Wells**

Fargo & Co.

The payout at maturity will be par of \$10 plus triple any basket gain, up to a maximum payout of 20% to 24%. The exact cap will be set at pricing.

Investors will lose 1% for each 1% decline.

BofA Merrill Lynch is the agent.

The notes will price in April and settle in May.

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Barclays' buffer gears linked to iShares MSCI EM ETF offer bullish bet on emerging markets

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that if in the next two years we're up, it's probably because the bull is still running," he said.

Based on that view, Doucette would maintain the buffer as is because his goal is to outperform on either side of the market. But he might try to reduce the leverage.

"I would probably raise the cap a little bit, however much I could. I would reduce the leverage to maybe 1.75 or 1.5 and see how much extra cap I could get," he said.

Bullish bet

The adviser explained why he is bullish on the underlying.

"This asset class is catching up with the U.S. Emerging markets had a terrible year last year, and they've underperformed for a while," he said.

But a cautiously bullish view is probably *de rigueur* in this environment.

"I can't help listening to our economists predicting a recession. If it's not in 2020, it will be in 2021. ... Who knows really?" he said.

"Theoretically, if we're no longer in a bull market in the next two years, if we don't set a new record, I suspect we're going to have some kind of correction or pullback

"On the other hand, if the market is up, it's going to be really up. Do you need the extra leverage then? If you go from 2% to 4%, is it worth it? That's the reason why I'd rather raise the cap and cut down on the leverage. This is emerging markets. It can move."

Optimism on trade

Juan Perez, senior foreign exchange trader and strategist at Tempus Inc., also expressed a bullish view on emerging markets.

"I'm relatively optimistic," he said.

"The uncertainty over trade issues is having a domino effect that is controlled by two fingers: the China finger and the U.S. finger. Sooner or later they'll reach some kind of a deal. Many of the uncertainties we're faced with today will disappear, tensions will ease, which as we go along might help MSCI.

"We have gone through a lot of headwinds between Trump, trade negotiations, Brexit. I think it can only go in one direction now, and that's in the way of progress."

Emerging markets have also suffered from the appreciation of the dollar. But Perez said the U.S. currency is poised to

weaken.

"Right now the dollar is too strong. It's a safe bet to see it depreciate against those currencies," he said.

A weaker dollar increases the price of commodities, which help emerging market economies.

"In Latin America, Brazil will improve. Both Columbia and Brazil are pro-Western countries. They may help the U.S. solve the crisis in Venezuela," he said.

China's future is harder to predict.

"They've evolved from an industry-based economy to a service-based economy, so we won't see high single-digit growth rates anymore," he said.

"Emerging markets depend a lot on China. I think once we get a U.S.-China trade deal, this index will rally.

"I'm pretty optimistic about global markets.

"I think the note is not bad. It's based on doable and reasonable expectations."

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

The notes will price on April 25.

The Cusip number is 06747A821.

Bank of Nova Scotia plans to price digital notes linked to S&P 500

By Angela McDaniels

Tacoma, Wash., April 11 – **Bank of Nova Scotia** plans to price 24- to 27-month digital notes linked to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange

Commission.

If the final index level is at least 85% of the initial index level, the payout at maturity will be the maximum payment amount, which is expected to be \$1,103.70 to \$1,122.00 per \$1,000 principal amount

of notes and will be set at pricing.

Otherwise, investors will lose 1.1765% for every 1% that the index declines beyond 15%.

Scotia Capital (USA) Inc. is the agent. The Cusip number is 064159NT9.

Barclays aims to sell phoenix autocallables linked to Nasdaq-100, Dow

By Devika Patel

Knoxville, Tenn., April 11 – **Barclays Bank plc** plans to price phoenix autocallable notes due April 30, 2020 linked with the lesser performing of the **Nasdaq-100 index** and the **Dow Jones Industrial Average**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will pay a quarterly

contingent coupon at the rate of 5.5% to 6.5% per year if each index closes at or above its coupon barrier level, 75% of its initial level, on the observation date for that quarter. The exact coupon will be set at pricing.

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

the final one beginning on Oct. 25, 2020.

If each index finishes at or above its initial level or neither index closes below its 75% barrier level during the life of the notes, the payout at maturity will be par. Otherwise, investors will lose 1% for each 1% decline of the worst performing index.

Barclays is the agent.

The notes (Cusip: 06747MKC9) will price on April 25 and settle on April 30.

Barclays plans callable contingent coupon notes tied to index, fund

By Sarah Lizee

Olympia, Wash., April 11 – **Barclays Bank plc** plans to price callable contingent coupon notes due April 22, 2022 linked to the least performing of the **Euro Stoxx 50 index** and the **SPDR S&P Oil & Gas Exploration & Production ETF**, according to a 424B2 filing with the Securities and

Exchange Commission.

The notes will pay a contingent semiannual coupon at an annual rate of 14.1% if each underlying asset closes at or above its 70% coupon barrier on the observation date for that period.

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

The payout at maturity will be par unless any underlying asset closes below its 70% trigger level, in which case investors will be exposed to any losses of the worst performing index or fund.

Barclays is the agent.

The notes will price on April 18.

The Cusip number is 06747MP91.

Barclays plans callable contingent coupon notes tied to three indexes

By Sarah Lizee

Olympia, Wash., April 11 – **Barclays Bank plc** plans to price callable contingent coupon notes due April 22, 2024 linked to the least performing of the **S&P 500 index**, the **Russell 2000 index** and the **Nasdaq-100 index**, according to a 424B2 filing with the Securities and Exchange Commission.

Each six months, the notes will pay a coupon at an annualized rate of 8.25% if each index closes at or above its coupon barrier level, 60% of its initial level, on the observation date for that period.

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

The payout at maturity will be par unless

the least-performing index finishes below its barrier level, 60% of its initial level, in which case investors will lose 1% for every 1% that the least-performing index declines from its initial level.

Barclays is the agent.

The notes will price April 17.

The Cusip number is 06747MP42.

Barclays plans callable contingent coupon notes tied to three indexes

By Angela McDaniels

Tacoma, Wash., April 11 – **Barclays Bank plc** plans to price callable contingent coupon notes due April 30, 2024 linked to the least performing of the **S&P 500 index**, the **Russell 2000 index** and the **Dow Jones industrial average**, according to a 424B2 filing with the Securities and Exchange Commission.

Each quarter, the notes will pay a coupon if each index closes at or above its barrier level, 70% of its initial level, on the observation date for that quarter. The contingent coupon rate is expected to be 8.25% to 9.25% per year and will be set at pricing.

Beginning a year after issuance, the notes will be callable at par on any interest

payment date.

The payout at maturity will be par unless the least-performing index finishes below its barrier level, in which case investors will lose 1% for every 1% that the least-performing index declines from its initial level.

Barclays is the agent.

The notes will price April 30.

The Cusip number is 06747MKR6.

Barclays plans to price barrier lock-in notes linked to S&P 500

By Angela McDaniels

Tacoma, Wash., April 11 – **Barclays Bank plc** plans to price 0% barrier lock-in notes due April 28, 2023 linked to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange Commission.

If the final index return is greater than or equal to negative 25%, the payout at

maturity will be par plus the lock-in return. Otherwise, investors will lose 1% for every 1% that the index declines from its initial level.

The lock-in return will be the greater of the highest index return on any observation date and zero. The observation dates are April 30, 2020, April 30, 2021, April 29,

2022 and April 25, 2023. With respect to each observation date, the index return will be the percentage change in the index from the initial index level to the index's closing level on that observation date.

Barclays is the agent.

The notes will price April 30.

The Cusip number is 06747MLD6.

Barclays plans to price trigger autocallables linked to BlackRock

By Angela McDaniels

Tacoma, Wash., April 11 – **Barclays Bank plc** plans to price trigger autocallable contingent yield notes due April 18, 2022 linked to the common stock of **BlackRock, Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

Each quarter, the notes will pay a contingent coupon at the rate of 8% per

year if BlackRock shares close at or above the downside threshold, 66% to 71% of the initial share price, on the observation date for that quarter. The exact downside threshold will be set at pricing.

After six months, the notes will be automatically called at par of \$10 if BlackRock shares close at or above the initial share price on any quarterly observation date.

If the notes are not called and the final share price is greater than or equal to the downside threshold, the payout at maturity will be par. Otherwise, investors will lose 1% for every 1% that the final share price is less than the initial share price.

UBS Financial Services Inc. and Barclays are the agents.

The notes will price April 12.

The Cusip number is 06747A672.

Barclays to price notes due 2022 linked to S&P 500, Russell

By Wendy Van Sickle

Columbus, Ohio, April 11 – **Barclays Bank plc** plans to price 0% notes due April 29, 2022 linked to the least performing of the **S&P 500 index** and the **Russell 2000 index**, according to a 424B2 filing with the Securities and Exchange Commission.

If the least performing index return is

positive or flat at maturity, investors will receive par plus the return of the lesser performing index times an upside leverage factor of 1.5, with a maximum return of 24% to 26%.

If the least performing index is negative but more than 95% of its initial value, investors will receive a payout equal to that

decline.

If the final value of the worst performing index is less than 95%, investors will receive a minimum payment of \$950 per \$1,000 of notes.

Barclays is the agent.

The notes will price on April 11.

The Cusip number is 06747MLB0.

Barclays to price phoenix autocallables linked to Nasdaq-100, Dow

By Angela McDaniels

Tacoma, Wash., April 11 – **Barclays Bank plc** plans to price phoenix autocallable notes due April 30, 2020 linked to the lesser performing of the **Nasdaq-100 index** and the **Dow Jones industrial average**, according to a 424B2 filing with the Securities and Exchange Commission.

Each quarter, the notes will pay a contingent coupon if each index closes at

or above its barrier level, 75% of its initial level, on the observation date for that quarter. Otherwise, no coupon will be paid for that quarter. The contingent coupon rate is expected to be 7.5% to 8.5% per year and will be set at pricing.

Beginning six months after issuance, the notes will be called at par plus the contingent coupon if each index closes at or above its initial level on any observation date other than the final one.

The payout at maturity will be par unless either index closes below its barrier value during the life of the notes and the lesser-performing index finishes below its initial level, in which case investors will lose 1% for every 1% that the lesser-performing index declines from its initial level.

Barclays is the agent.

The notes will price April 30.

The Cusip number is 06747MLC8.

Barclays to price phoenix autocallables linked to oil & gas E&P ETF

By Angela McDaniels

Tacoma, Wash., April 11 – **Barclays Bank plc** plans to price phoenix autocallable notes due July 31, 2020 linked to the **SPDR S&P Oil & Gas Exploration & Production exchange-traded fund**, according to a 424B2 filing with the Securities and Exchange Commission.

Each quarter, the notes will pay a contingent coupon if the ETF closes at or

above its barrier level, 65% of its initial share price, on the observation date for that quarter. Otherwise, no coupon will be paid for that quarter. The contingent coupon rate is expected to be 11% to 12% per year and will be set at pricing.

Beginning six months after issuance, the notes will be called at par plus the contingent coupon if the ETF closes at or above its initial share price on any observation date

other than the final one.

The payout at maturity will be par unless the ETF closes below its barrier value during the life of the notes and finishes below its initial share price, in which case investors will lose 1% for every 1% that the ETF declines from its initial share price.

Barclays is the agent.

The notes will price April 30.

The Cusip number is 06747ML38.

Barclays to price trigger autocallables linked to Boston Scientific

By Angela McDaniels

Tacoma, Wash., April 11 – **Barclays Bank plc** plans to price trigger autocallable contingent yield notes due April 18, 2022 linked to the common stock of **Boston Scientific Corp.**, according to a 424B2 filing with the Securities and Exchange Commission.

Each quarter, the notes will pay a contingent coupon at the rate of 8% per

year if Boston Scientific shares close at or above the downside threshold, 66.5% to 71.5% of the initial share price, on the observation date for that quarter. The exact downside threshold will be set at pricing.

After six months, the notes will be automatically called at par of \$10 if Boston Scientific shares close at or above the initial share price on any quarterly observation date.

If the notes are not called and the final share price is greater than or equal to the downside threshold, the payout at maturity will be par. Otherwise, investors will lose 1% for every 1% that the final share price is less than the initial share price.

UBS Financial Services Inc. and Barclays are the agents.

The notes will price April 12.

The Cusip number is 06747A664.

Barclays to price trigger autocallables linked to Juniper Networks

By Angela McDaniels

Tacoma, Wash., April 11 – **Barclays Bank plc** plans to price trigger autocallable contingent yield notes due April 18, 2022 linked to the common stock of **Juniper Networks, Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

Each quarter, the notes will pay a contingent coupon at the rate of 8% per

year if Juniper Networks shares close at or above the downside threshold, 57.5% to 62.5% of the initial share price, on the observation date for that quarter. The exact downside threshold will be set at pricing.

After six months, the notes will be automatically called at par of \$10 if Juniper Networks shares close at or above the initial share price on any quarterly observation date.

If the notes are not called and the final share price is greater than or equal to the downside threshold, the payout at maturity will be par. Otherwise, investors will lose 1% for every 1% that the final share price is less than the initial share price.

UBS Financial Services Inc. and Barclays are the agents.

The notes will price April 12.

The Cusip number is 06747A656.

Citigroup plans autocallables linked to Citi Dynamic Asset Selector 5

By Angela McDaniels

Tacoma, Wash., April 11 – **Citigroup Global Markets Holdings Inc.** plans to price 0% autocallable market-linked notes due Oct. 29, 2026 linked to the **Citi Dynamic Asset Selector 5 Excess Return index**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will be guaranteed by **Citigroup Inc.**

The notes will be automatically called at par plus a premium of 8.5% per year if the index closes at or above the premium threshold level on any annual valuation date. The premium threshold level is 101.75% of the initial index level on the first valuation date and increases by 1.75 percentage points per year, reaching 112.25% of the initial index level on April 27, 2026.

If the notes are not called, the payout at maturity will be par plus the index return, subject to a minimum payout of par.

The index tracks the hypothetical

performance of a rules-based investment methodology that, on each index business day, seeks to identify current U.S. equity market conditions as falling within one of four possible market regimes based on trend and volatility signals. Depending on the identified market regime, index exposure is allocated to one of three possible hypothetical investment portfolios, each consisting of varying degrees of exposure to the following two constituents: the S&P 500 Futures Excess Return index and the S&P 10-Year U.S. Treasury Note Futures Excess Return index.

The futures index tracks the performance of a hypothetical investment, rolled quarterly, in the nearest-to-expiration E-mini S&P 500 futures contract, which provides exposure to U.S. large-cap equities. The Treasury futures index tracks the performance of a hypothetical investment, rolled quarterly, in the nearest-to-expiration 10-year U.S. Treasury

note futures contract, which provides exposure to U.S. Treasury notes with a remaining maturity of at least 6.5 years and an original maturity not exceeding 10 years.

The index relies on backward-looking trend and volatility signals to determine which market regime is currently in effect and, in turn, which portfolio to track until there is a change in the market regime. On each index business day, the index calculates the trend of the performance of the futures index over a look-back period of 21 index business days, measured by a linear regression methodology, and the realized volatility of the futures index over a look-back period of 63 index business days.

The performance of the index is reduced by an index fee of 0.85% per year.

Citigroup Global Markets Inc. is the agent.

The notes will price April 22.

The Cusip number is 17326YF76.

Citigroup plans to price buffered digital notes linked to Euro Stoxx

By Angela McDaniels

Tacoma, Wash., April 11 – **Citigroup Global Markets Holdings Inc.** plans to price 21- to 24-month 0% buffered digital notes linked to the **Euro Stoxx 50 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will be guaranteed by **Citigroup Inc.**

If the index return is greater than or equal to negative 12.5%, the payout at maturity will be the threshold settlement amount, which is expected to be \$1,151.10 to \$1,177.30 per \$1,000 stated principal amount

and will be set at pricing.

If the index return is less than negative 12.5%, investors will lose 1.1429% for every 1% that the index declines beyond 12.5%.

Citigroup Global Markets Inc. is the underwriter.

The Cusip number is 17326Y6F8.

Structured Products News

Credit Suisse plans contingent coupon autocallable yield notes on stocks

By Sarah Lizee

Olympia, Wash., April 11 – **Credit Suisse AG, London Branch** plans to price contingent coupon autocallable yield notes due May 2, 2022 linked to the least performing of the shares of **Walt Disney Co., FedEx Corp.** and **Home Depot, Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will pay a monthly contingent coupon at an annual rate of 8.65% if each stock closes at or above its coupon barrier, 60% of its initial level, on the observation date for that period.

The notes will be called at par if each stock closes at or above its initial level on any monthly trigger observation date beginning Oct. 29.

The payout at maturity will be par unless any stock finishes below its 60% knock-in level, in which case investors will be fully exposed to any losses of the least-performing stock.

Credit Suisse Securities (USA) LLC is the agent.

The notes will price on April 26.

The Cusip number is 22552FAS1.

Credit Suisse plans contingent coupon autocallable yield notes on two stocks

By Sarah Lizee

Olympia, Wash., April 11 – **Credit Suisse AG, London Branch** plans to price contingent coupon autocallable yield notes due April 18, 2022 linked to the least performing of the shares of **CVS Health Corp.** and **Walgreens Boots Alliance, Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will pay a quarterly contingent coupon at an annual rate of 8.75% if each stock closes at or above its coupon barrier, 70% of its initial level, on the observation date for that quarter.

The notes will be called at par if each stock closes at or above 90% of its initial level on any quarterly trigger observation date.

The payout at maturity will be par unless any stock finishes below its 70% knock-in level, in which case investors will be fully exposed to any losses of the least-performing stock.

Credit Suisse Securities (USA) LLC is the agent.

The notes will price on April 12.

The Cusip number is 22552FAT9.

Credit Suisse plans contingent coupon autocallables linked to indexes

By Angela McDaniels

Tacoma, Wash., April 11 – **Credit Suisse AG, London Branch** plans to price autocallable market-linked securities with contingent coupon and contingent downside due April 27, 2023 linked to worst performing of the **S&P 500 index**, the **Russell 2000 index** and the **Euro Stoxx 50 index**, according to a 424B2 filing with the Securities and Exchange Commission.

Each quarter, the notes will pay a

contingent coupon if the worst-performing underlier closes at or above its threshold level, 70% of its initial level, on the calculation day for that quarter. The contingent coupon rate is expected to be 7% to 8% per year and will be set at pricing.

The notes will be automatically called at par if the worst-performing underlier closes at or above its initial level on any quarterly calculation date from October 2019 to January 2023, inclusive.

If the final level of the worst-performing underlier is greater than or equal to its threshold level, the payout at maturity will be par. Otherwise, investors will lose 1% for every 1% that the final level of the worst-performing underlier is less than its initial level.

Wells Fargo Securities LLC is the agent.

The notes will price April 29.

The Cusip number is 22552F6W7.

Credit Suisse plans dual directional buffered notes tied to the Dow

By Sarah Lizee

Olympia, Wash., April 11 – **Credit Suisse AG, London Branch** plans to price 0% dual directional buffered notes due Nov. 4, 2020 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 index return, subject to a maximum return that is expected to be 10.35% and will be set at pricing. If the final index level is less than the initial index level but the index declines by no more than 10%, the payout will be par plus the absolute value of the index return.

Otherwise, investors will lose 1% for every 1% that the index declines beyond 10%.

Credit Suisse Securities (USA) LLC is the agent with Morgan Stanley Smith Barney LLC handling distribution.

The notes will price April 30.

The Cusip number is 22550F252.

Credit Suisse to price CS notes tied to Credit Suisse RavenPack AIS

By Wendy Van Sickle

Columbus, Ohio, April 11 – **Credit Suisse AG, London Branch** will price 0% CS notes due April 25, 2022 linked to the **Credit Suisse RavenPack AIS Balanced 5% ER index**, according to a 424B2 filing with the Securities and Exchange.

The index tracks the notional

performance of an algorithmic U.S. large-cap sector-rotation strategy, based on sentiment scoring extracted from news data by RavenPack's artificial intelligence algorithms. The index is composed of at least four of the eleven industry-specific sub-indices of the S&P 500 index. The index has a volatility target of 5%.

The payout at maturity will be par plus between 160% and 170% of any index gain.

If the index remains flat or declines, the payout will be par.

Credit Suisse Securities (USA) LLC is the agent.

The notes will price on April 18.

The Cusip number is 22552F5N8.

Goldman plans autocalls due 2026 on Momentum Builder Multi-Asset

By Sarah Lizee

Olympia, Wash., April 11 – **GS Finance Corp.** plans to price 0% autocallable notes due April 23, 2026 linked to the **GS Momentum Builder Multi-Asset 5S ER index**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will be called at par plus an

annual call premium of 8% if index closes at or above the call level on any annual call date.

The call level will be 101.15% of the initial level on the first call review date, stepping up by 115 basis points on each subsequent call review date to a final level of 101.15% on April 16, 2025.

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

If the index falls, the payout will be par.

The notes are guaranteed by **Goldman Sachs Group, Inc.**

Goldman Sachs & Co. LLC is the agent.

The notes will price on April 16.

The Cusip number is 40056FBL8.

Structured Products News

GS Finance plans leveraged buffered notes linked to Euro Stoxx 50 index

By Wendy Van Sickle

Columbus, Ohio, April 11 – **GS Finance Corp.** plans to price 0% leveraged buffered notes due Oct. 28, 2021 linked to the **Euro Stoxx 50 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will be guaranteed by **Goldman Sachs Group, Inc.**

If the index return is positive, the payout at maturity will be par plus three times the index return, subject to a maximum payout of \$1,480 to \$1,530 per \$1,000 principal amount. Investors will receive par if the

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

Goldman Sachs & Co. LLC is the underwriter.

The notes will price on April 25.

The Cusip number is 40056F6C4.

GS Finance plans leveraged buffered notes linked to MSCI EAFE index

By Wendy Van Sickle

Columbus, Ohio, April 11 – **GS Finance Corp.** plans to price 0% leveraged buffered notes due Oct. 28, 2021 linked to the **MSCI EAFE index**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will be guaranteed by **Goldman Sachs Group, Inc.**

If the index return is positive, the payout at maturity will be par plus two times the index return, subject to a maximum payout of \$1,250 to \$1,280 per \$1,000 principal amount. Investors will receive par if the

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

Goldman Sachs & Co. LLC is the underwriter.

The notes will price on April 25.

The Cusip number is 40056F6G5.

GS Finance plans leveraged buffered notes linked to Russell 2000 index

By Wendy Van Sickle

Columbus, Ohio, April 11 – **GS Finance Corp.** plans to price 0% leveraged buffered notes due Oct. 28, 2021 linked to the **Russell 2000 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will be guaranteed by

Goldman Sachs Group, Inc.

If the index return is positive, the payout at maturity will be par plus two times the index return, subject to a maximum payout of \$1,217.50 to \$1,247.50 per \$1,000 principal amount.

Investors will receive par if the index

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

Goldman Sachs & Co. LLC is the underwriter.

The notes will price on April 25.

The Cusip number is 40056F6E0.

GS Finance plans leveraged buffered notes linked to S&P 500 index

By Wendy Van Sickle

Columbus, Ohio, April 11 – **GS Finance Corp.** plans to price 0% leveraged buffered notes due Oct. 28, 2021 linked to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will be guaranteed by

Goldman Sachs Group, Inc.

If the index return is positive, the payout at maturity will be par plus two times the index return, subject to a maximum payout of \$1,205 to \$1,235 per \$1,000 principal amount.

Investors will receive par if the index

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

Goldman Sachs & Co. LLC is the underwriter.

The notes will price on April 25.

The Cusip number is 40056F6D2.

GS Finance plans to price leveraged notes linked to Dow, S&P MidCap

By Angela McDaniels

Tacoma, Wash., April 11 – **GS Finance Corp.** plans to price 0% leveraged notes due July 30, 2020 linked to the lesser performing of the **Dow Jones industrial average** and the **S&P MidCap 400 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will be guaranteed by

Goldman Sachs Group, Inc.

If the final level of each index is greater than its initial level, the payout at maturity will be par plus 125% of the return of the lesser-performing index, subject to a maximum settlement amount of \$1,145 per \$1,000 principal amount of notes.

If the final level of either index is less than or equal to its initial level, investors

will be exposed to the decline of the lesser-performing index, subject to a minimum settlement amount of \$920 per \$1,000 principal amount of notes.

Goldman Sachs & Co. LLC is the underwriter.

The notes are expected to price April 26.

The Cusip number is 40056FBK0.

GS Finance plans to price notes linked to Dow Jones industrial average

By Angela McDaniels

Tacoma, Wash., April 11 – **GS Finance Corp.** plans to price 0% notes due May 4, 2023 linked to the **Dow Jones industrial average**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes will be guaranteed by **Goldman Sachs Group, Inc.**

If the index return is positive, the payout at maturity will be par plus the index return, subject to a maximum settlement amount that is expected to be \$1,240 to \$1,270 per \$1,000 principal

amount of notes and will be set at pricing.

If the index return is zero or negative, the payout will be par.

Goldman Sachs & Co. LLC is the underwriter.

The notes are expected to price May 1.

The Cusip number is 40056FB87.

JPMorgan plans contingent income autocallables linked to GE stock

By Angela McDaniels

Tacoma, Wash., April 11 – **JPMorgan Chase Financial Co. LLC** plans to price contingent income autocallable securities due Oct. 23, 2019 linked to the common stock of **General Electric Co.**, according to an FWP filing with the Securities and Exchange Commission.

The notes will be guaranteed by **JPMorgan Chase & Co.**

If GE shares close at or above the

downside threshold level, 70% of the initial share price, on a monthly determination date, the notes will pay a contingent payment that month at an annualized rate of at least 16%. The exact rate will be set at pricing.

The notes will be called at par of \$10 plus the contingent coupon if GE shares close at or above the initial share price on any monthly determination date other than the final determination date.

If the final share price is greater than or

equal to the downside threshold level, the payout at maturity will be par plus the final contingent coupon. Otherwise, investors will lose 1% for every 1% that the final share price is less than the initial share price.

J.P. Morgan Securities LLC is the agent. Morgan Stanley Smith Barney LLC is handling distribution.

The notes are expected to price April 18. The Cusip number is 48130X182.

Morgan Stanley intends to price trigger PLUS linked to S&P, Russell

By Devika Patel

Knoxville, Tenn., April 11 – **Morgan Stanley Finance LLC** plans to price 0% trigger Performance Leveraged Upside Securities due April 30, 2024 linked to the lesser performing of the **S&P 500 index** and the **Russell 2000 index**, according to an FWP filing with the Securities and Exchange Commission.

The notes will be guaranteed by **Morgan Stanley**.

If the final level of both indexes is greater than their initial levels, the payout at maturity will be par plus 400% of the return of the worse performing index, subject to a maximum payout that is expected to fall between \$1,540 and \$1,590 per \$1,000 of notes and will be set at pricing.

If either index declines but both indexes finish at or above the 60% trigger level, the payout will be par.

Otherwise, investors will lose 1% for each 1% decline of the worse performing index from its initial level.

Morgan Stanley & Co. LLC is the agent.

The notes (Cusip: 61768D4V4) will price on April 25 and settle on April 30.

Morgan Stanley intends to price trigger PLUS linked to S&P, Russell

By Devika Patel

Knoxville, Tenn., April 11 – **Morgan Stanley Finance LLC** plans to price 0% trigger Performance Leveraged Upside Securities due May 3, 2024 linked to the lesser performing of the **S&P 500 index** and the **Russell 2000 index**, according to an FWP filing with the Securities and Exchange Commission.

The notes will be guaranteed by **Morgan Stanley**.

If the final level of each index is greater than its initial level, the payout at maturity will be par plus 400% of the return of the worse performing index, subject to a maximum payout that is expected to fall between \$1,640 and \$1,690 per \$1,000 of notes and will be set at pricing.

If either index declines but both indexes finish at or above the 60% trigger level, the payout will be par.

Otherwise, investors will lose 1% for each 1% decline of the worse performing index from its initial level.

Morgan Stanley & Co. LLC is the agent.

The notes (Cusip: 61768D4Q5) will price on April 30 and settle on May 3.

Morgan Stanley plans partial principal at risk notes on Euro Stoxx 50

By Devika Patel

Knoxville, Tenn., April 11 – **Morgan Stanley Finance LLC** plans to price 0% equity-linked partial principal at risk securities due Oct. 28, 2022 linked to the **Euro Stoxx 50 index**, according to an FWP filing with the Securities and

Exchange Commission.

The notes are guaranteed by **Morgan Stanley**.

The payout at maturity will be par plus at least 135% of any index gain, with the exact participation rate to be set at pricing.

If the index falls or remains flat, the

payout will be par plus the return, with a minimum payout of \$950 per \$1,000 of notes.

Morgan Stanley & Co. LLC is the agent.

The notes (Cusip: 61768D5J0) will price April 25 and settle April 30.

Morgan Stanley plans to price jump autocallables tied to Russell, Dow

By Devika Patel

Knoxville, Tenn., April 11 – **Morgan Stanley Finance LLC** plans to price 0% jump securities with autocallable feature due April 28, 2022 linked to the lesser performing of the **Russell 2000 index** and the **Dow Jones industrial average**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes are guaranteed by **Morgan Stanley**.

Beginning April 27, 2020, the notes will be automatically called at par plus a call premium if each index closes at or above 95% of its initial level on any annual valuation date. The call premium is expected to be at least 7.5% per year and will be set at pricing.

If each index finishes at or above 95% of its initial level, the payout at maturity will be at least \$1,225. The exact payout will be set at pricing.

The payout will be par if either index finishes below 95% of its initial level but each index finishes at or above its downside threshold level, 70% of its initial level.

If either index finishes below its downside threshold level, investors will lose 1% for every 1% that the worst-performing index declines from its initial level.

Morgan Stanley & Co. LLC is the agent.

The notes (Cusip: 61768D5C5) will price on April 25 and settle on April 30.

Morgan Stanley plans to price trigger PLUS on Dow, Russell indexes

By Devika Patel

Knoxville, Tenn., April 11 – **Morgan Stanley Finance LLC** plans to sell 0% trigger Performance Leveraged Upside Securities due May 3, 2024 linked to the lesser performing of the **Dow Jones industrial average** and the **Russell 2000 index**, according to an FWP filing with the Securities and Exchange Commission.

The notes are guaranteed by **Morgan Stanley**.

If each index finishes at or above the initial level, the payout at maturity will be par plus 400% of the return of the worse performing index, subject to a maximum payout that is expected to fall between \$1,700 and \$1,750 per \$1,000 of notes and will be set at pricing.

If either index falls but both finish at or above the 60% trigger level, the payout will be par.

Otherwise, investors will be fully exposed to any losses of the worse performing index.

Morgan Stanley & Co. LLC is the agent.

The notes (Cusip: 61768D4N2) will price on April 30 and settle on May 3.

Morgan Stanley reports plans to sell trigger PLUS on S&P 500 index

By Devika Patel

Knoxville, Tenn., April 11 – **Morgan Stanley Finance LLC** plans to price 0% trigger Performance Leveraged Upside Securities due April 30, 2024 linked to the **S&P 500 index**, according to an FWP with the Securities and Exchange Commission.

The notes will be guaranteed by **Morgan Stanley**. The 50% trigger level, the payout will be par.

If the index finishes at or above its initial level, the payout at maturity will be par plus each 1% decline of the index from its initial level.

at least 130% of the gain, with the exact participation rate to be set at pricing.

If the index falls but finishes at or above price on April 25 and settle on April 30.

Morgan Stanley & Co. LLC is the agent.

The notes (Cusip: 61768D5L5) will price on April 25 and settle on April 30.

Morgan Stanley to price buffered participation securities on S&P 500

By Devika Patel

Knoxville, Tenn., April 11 – **Morgan Stanley Finance LLC** plans to price 0% buffered participation securities due April 30, 2024 linked to the **S&P 500 index**, according to an FWP filing with the

Securities and Exchange Commission.

The notes are guaranteed by **Morgan Stanley**.

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

Investors will receive par if the index

falls by up to 25% and will lose 1% for every 1% decline beyond the 25% buffer.

Morgan Stanley & Co. LLC is the agent.

The notes (Cusip: 61768D4P7) will price April 25 and settle April 30.

Morgan Stanley to price buffered PLUS due 2021 on the S&P 500 index

By Devika Patel

Knoxville, Tenn., April 11 – **Morgan Stanley Finance LLC** plans to price 0% buffered Performance Leveraged Upside Securities due May 5, 2021 linked to the **S&P 500 index**, according to an FWP filing with the Securities and Exchange

Commission.

The notes will be guaranteed by **Morgan Stanley**.

If the index return is positive, the payout at maturity will be par plus 200% of the index return, subject to a maximum return that is expected to be 19% to 24% and will be

set at pricing.

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

Morgan Stanley & Co. LLC is the agent.

The notes (Cusip: 61768D4R3) will price on April 30 and settle on May 3.

Morgan Stanley to price buffered PLUS on Dow Jones Industrial Average

By Devika Patel

Knoxville, Tenn., April 11 – **Morgan Stanley Finance LLC** plans to price 0% buffered Performance Leveraged Upside Securities due April 30, 2024 linked to the **Dow Jones Industrial Average**, according to an FWP filing with the

Securities and Exchange Commission.

The notes will be guaranteed by **Morgan Stanley**.

If the index return is positive, the payout at maturity will be par plus at least 126% of the index return, with the exact participation rate to be set at pricing.

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

Morgan Stanley & Co. LLC is the agent.

The notes (Cusip: 61768D4K8) will price on April 25 and settle on April 30.

Structured Products News

Morgan Stanley to sell dual directional trigger PLUS on S&P 500 index

By Devika Patel

Knoxville, Tenn., April 11 – **Morgan Stanley Finance LLC** plans to price 0% dual directional trigger Performance Leveraged Upside Securities due April 30, 2024 linked to the **S&P 500 index**, according to an FWP with the Securities and Exchange Commission.

The notes will be guaranteed by **Morgan Stanley**.

If the index finishes at or above its initial level, the payout at maturity will be par plus at least 110% of the gain, with the exact participation rate to be set at pricing.

If the index falls but finishes at or above the 70% trigger level, the payout will

be par plus the absolute value of the return.

Otherwise, investors will lose 1% for each 1% decline of the index from its initial level.

Morgan Stanley & Co. LLC is the agent.

The notes (Cusip: 61768D4T9) will price on April 25 and settle on April 30.

Morgan Stanley to sell dual directional trigger PLUS on S&P 500 index

By Devika Patel

Knoxville, Tenn., April 11 – **Morgan Stanley Finance LLC** plans to price 0% dual directional trigger Performance Leveraged Upside Securities due May 3, 2024 linked to the **S&P 500 index**, according to an FWP filing with the Securities and Exchange Commission.

The notes will be guaranteed by **Morgan Stanley**.

If the index finishes at or above its initial level, the payout at maturity will be par plus at least 116% of the gain, with the exact participation rate to be set at pricing.

If the index falls but finishes at or above the 65% trigger level, the payout will

be par plus the absolute value of the return.

Otherwise, investors will lose 1% for each 1% decline of the index from its initial level.

Morgan Stanley & Co. LLC is the agent.

The notes (Cusip: 61768D4B8) will price on April 30 and settle on May 3.

Morgan Stanley will price buffered PLUS due 2021 linked to S&P 500

By Devika Patel

Knoxville, Tenn., April 11 – **Morgan Stanley Finance LLC** plans to price 0% buffered Performance Leveraged Upside Securities due Oct. 28, 2021 linked to the **S&P 500 index**, according to an FWP filing with the Securities and Exchange

Commission.

The notes will be guaranteed by **Morgan Stanley**.

If the index return is positive, the payout at maturity will be par plus 200% of the index return, subject to a maximum return that is expected to be 19.5% to 24.5% and

will be set at pricing.

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

Morgan Stanley & Co. LLC is the agent.

The notes (Cusip: 61768D4S1) will price on April 25 and settle on April 30.

Morgan Stanley will price buffered PLUS due 2024 on the S&P 500 index

By Devika Patel

Knoxville, Tenn., April 11 – **Morgan Stanley Finance LLC** plans to price 0% buffered Performance Leveraged Upside Securities due May 3, 2024 linked to the **S&P 500 index**, according to an FWP filing with the Securities and Exchange

Commission.

The notes will be guaranteed by **Morgan Stanley**.

If the index return is positive, the payout at maturity will be par plus at least 111% of the index return, with the exact participation rate to be set at pricing.

Investors will receive par if the index declines by up to 30% and will lose 1% for each 1% decline in the index beyond 30%.

Morgan Stanley & Co. LLC is the agent.

The notes (Cusip: 61768D4M4) will price on April 30 and settle on May 3.

Scotiabank plans autocallable market-linked step-up notes on S&P 500

By Devika Patel

Knoxville, Tenn., April 11 – The **Bank of Nova Scotia** plans to price autocallable market-linked step-up notes due April 2022 linked to the **S&P 500 index**, according to an FWP with the Securities and Exchange Commission.

The notes will be called at an annual call

premium of 7.5% to 8.5% if the index closes at or above its initial level on either annual call date beginning in May 2020. The exact premium will be set at pricing.

If the index finishes at or above the step-up value – 121% of the initial level – the payout at maturity will be par of \$10 plus the index gain.

If the index is unchanged or gains by up to the step-up level, the payout will be par plus the step-up payment of 21%.

Investors will lose 1% for each 1% decline of the index from its initial level.

BofA Merrill Lynch is the agent.

The notes will price in April and settle in May.

Scotiabank plans to price autocallable step-up notes linked to S&P 500

By Angela McDaniels

Tacoma, Wash., April 11 – **Bank of Nova Scotia** plans to price 0% autocallable market-linked step-up notes due April 2025 linked to the **S&P 500 index**, according to an FWP filing with the Securities and Exchange Commission.

The notes will be automatically called at par of \$10 plus a call premium if the index closes at or above the initial index level on any annual observation date. The

call premium is expected to be 6% to 7% per year and will be set at pricing.

If the notes are not called and the final index level is greater than the step-up value, 130% of the initial index level, the payout at maturity will be par plus the index return.

If the final index level is greater than or equal to the initial level but less than or equal to the step-up value, the payout will be par plus the step-up payment, 30%.

If the final index level is less than the initial level but greater than or equal to the threshold value, 85% of the initial index level, the payout will be par.

If the final index level is less than the threshold value, investors will lose 1% for every 1% that the index declines beyond 15%.

BofA Merrill Lynch is the agent.

The notes will price in April and settle in May.

UBS plans to price 7.4%-8.4% airbag autocallables linked to Citigroup

By Angela McDaniels

Tacoma, Wash., April 11 – **UBS AG, London Branch** plans to price 7.4%-8.4% airbag autocallable yield notes due April 20, 2020 linked to the common stock of **Citigroup Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

Interest will be payable monthly.

The exact interest rate will be set at pricing.

The notes will be called automatically at par if Citigroup shares close at or above the initial share price on any quarterly observation date.

The payout at maturity will be par unless the final share price is less than the conversion price, in which case the

payout will be a number of Citigroup shares equal to \$1,000 divided by the conversion price. The conversion price will be 90% of the initial share price.

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

The notes are expected to price April 12.

The Cusip number is 90281C690.

UBS plans to price 7.9%-8.9% airbag autocallables linked to Boeing

By Angela McDaniels

Tacoma, Wash., April 11 – **UBS AG, London Branch** plans to price 7.9% to 8.9% airbag autocallable yield notes due April 20, 2020 linked to the common stock of **Boeing Co.**, according to a 424B2 filing with the Securities and Exchange Commission.

Interest will be payable monthly. The

exact interest rate will be set at pricing.

The notes will be called automatically at par if Boeing shares close at or above the initial share price on any quarterly observation date.

The payout at maturity will be par unless the final share price is less than the conversion price, in which case the payout

will be a number of Boeing shares equal to \$1,000 divided by the conversion price. The conversion price will be 88% of the initial share price.

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

The notes are expected to price April 12. The Cusip number is 90281C682.

UBS plans to price digital index-linked notes linked to MSCI EAFE

By Sarah Lizee

Olympia, Wash., April 11 – **UBS AG, London Branch** plans to price 0% digital index-linked notes due in 24 to 27 months linked to the **MSCI EAFE index**, according to a 424B2 filing with the

Securities and Exchange Commission.

If the index finishes at or above its 90% buffer level, the payout at maturity will be the maximum settlement amount of \$1,121.30 to \$1,142.30 for each \$1,000 principal amount.

Otherwise, investors will lose 1.1111% for each 1% decline beyond 10%.

UBS Securities LLC is the underwriter.

The Cusip number is 90270KA66.

New Issue:

Barclays prices \$1.51 million phoenix autocallables on three stocks

By Wendy Van Sickle

Columbus, Ohio, April 11 – **Barclays Bank plc** priced \$1.51 million of phoenix autocallable notes due April 10, 2025 linked to the least performing of the ordinary shares of **Spotify Technology SA**, the class A common stock of **Facebook, Inc.** and the common stock of **Activision Blizzard, Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

Each month, the notes will pay a

contingent coupon at an annual rate of 20.15% if each stock closes at or above its 60% coupon barrier on the observation date for that period.

Beginning with the third observation date, the notes will be called at par plus the contingent coupon if each stock closes at or above its initial level on any observation date prior to maturity.

The payout at maturity will be par plus any coupon unless any stock finishes below

its 50% barrier, in which case investors will be fully exposed to the decline of the worst performing stock.

If the final value is below the barrier value, the payout will either be in cash or, at the election of the issuer, a number of shares of the least performing stock equal to the price of the notes divided by the initial value plus cash equal to the fractional share amount.

Barclays is the agent.

Issuer:	Barclays Bank plc
Issue:	Phoenix autocallable notes
Underlying stocks:	Spotify Technology SA, Facebook, Inc. and Activision Blizzard, Inc.
Amount:	\$1,513,000
Maturity:	April 10, 2025
Coupon:	20.15%, payable monthly if each asset closes at or above coupon barrier on related observation date
Price:	Par
Payout at maturity:	Par plus contingent coupon unless least-performing asset finishes below barrier level, in which case 1% loss for each 1% decline of least-performing asset payable in shares or cash
Call:	Automatically at par plus contingent coupon if each asset closes at or above initial level on any observation date beginning with the third date
Initial levels:	\$141.13 for Spotify, \$175.72 for Facebook, \$47.29 for Activision Blizzard
Coupon barriers:	\$84.68 for Spotify, \$105.43 for Facebook, \$28.37 for Activision Blizzard, 60% of initial values
Barrier levels:	\$70.57 for Spotify, \$87.86 for Facebook, \$23.65 for Activision Blizzard, 50% of initial values
Pricing date:	April 5
Settlement date:	April 10
Agents:	Barclays
Fees:	1%
Cusip:	06747ML87

New Issue:

Barclays prices \$965,000 callable contingent coupon notes on Russell, Nasdaq

By Sarah Lizee

Olympia, Wash., April 11 – **Barclays Bank plc** priced \$965,000 of callable contingent coupon notes due April 13, 2021 linked to the lesser performing of the **Russell 2000 index** and the **Nasdaq-100 index**, according to a 424B2 filing with the

Securities and Exchange Commission.

Each quarter, the notes pay a coupon at an annualized rate of 6.85% if each index closes at or above its coupon barrier level, 70% of its initial level, on the observation date for that quarter.

After three months, the notes are callable

at par on any interest payment date.

If each index finishes at or above its barrier level, 70% of its initial level, the payout at maturity will be par. Otherwise, investors will be fully exposed to the decline of the lesser-performing index.

Barclays is the agent.

Issuer:	Barclays Bank plc
Issue:	Callable contingent coupon notes
Underlying indexes:	Russell 2000 and Nasdaq-100
Amount:	\$965,000
Maturity:	April 13, 2021
Contingent coupon:	6.85% per year, payable quarterly if each index closes at or above coupon barrier level on observation date for that quarter
Price:	Par
Payout at maturity:	If each index finishes at or above barrier level, par; otherwise, full exposure to losses of lesser-performing index
Call option:	After three months, at par on any interest payment date
Initial levels:	1,559.68 for Russell 2000 and 7,568.49 for Nasdaq-100
Coupon barriers:	1,091.78 for Russell 2000 and 5,297.94 for Nasdaq-100, or 70% of initial levels
Barrier levels:	1,091.78 for Russell 2000 and 5,297.94 for Nasdaq-100, or 70% of initial levels
Pricing date:	April 9
Settlement date:	April 12
Agent:	Barclays
Fees:	1.5%
Cusip:	06747MNL6

New Issue:

BofA prices \$3.5 million 5.75% fixed-coupon autocallables on indexes

By Wendy Van Sickle

Columbus, Ohio, April 11 – **BofA Finance LLC** priced \$3.5 million of 5.75% autocallable fixed-coupon notes due July 10, 2020 linked to the **S&P 500 index** and the **Russell 2000 index**, according to a 424B2 filing with the Securities and Exchange

Commission.

The notes are guaranteed by **Bank of America Corp.**

Interest is payable quarterly.

If each index closes above its initial level on any quarterly call observation date, the notes will be automatically called at par plus

the coupon.

The payout at maturity will be par unless either index finishes above its 120% threshold level, in which case investors will lose 1% for each 1% increase of the better performing index.

BofA Merrill Lynch is the underwriter.

Issuer:	BofA Finance LLC
Guarantor:	Bank of America Corp.
Issue:	Autocallable fixed-coupon notes
Underlying indexes:	S&P 500 index, Russell 2000 index
Amount:	\$3.5 million
Maturity:	July 10, 2020
Contingent payment:	5.75%, payable quarterly
Price:	Par
Call:	Automatically at par if each index finishes above its initial level on any quarterly call observation date
Payout at maturity:	Par unless either index finishes above 120% threshold level, in which case 1% loss for each 1% gain of better performing index
Initial levels:	1,559.684 for Russell and 2,878.2 for S&P
Threshold levels:	1,871.621 for Russell and 3,453.84 for S&P; 120% of initial levels
Pricing date:	April 9
Settlement date:	April 11
Agent:	BofA Merrill Lynch
Fees:	0%
Cusip:	09709TGW5

New Issue:

CIBC prices \$15.57 million Accelerated Return Notes on biotech index

By Marisa Wong

Morgantown, W.Va., April 11 –

Canadian Imperial Bank of Commerce

priced \$15.57 million of 0% Accelerated

Return Notes due May 29, 2020 linked to the

S&P Biotechnology Select Industry index, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par of \$10 plus triple any index gain, up to a maximum

return of 24.1%. Investors will be exposed to any index decline.

BofA Merrill Lynch is the underwriter.

Issuer:	Canadian Imperial Bank of Commerce
Issue:	Accelerated Return Notes
Underlying index:	S&P Biotechnology Select Industry index
Amount:	\$15,568,990
Maturity:	May 29, 2020
Coupon:	0%
Price:	Par of \$10
Payout at maturity:	Par plus 300% of any index gain, capped at 24.1%; exposure to any index decline
Initial index level:	6,907.80
Final index level:	Average of index's closing levels on five trading days ending May 26, 2020
Pricing date:	March 28
Settlement date:	April 4
Underwriter:	BofA Merrill Lynch
Fees:	2%
Cusip:	13606M128

New Issue: CIBC sells \$3.72 million notes on Raymond James stock selections

By Marisa Wong

Morgantown, W.Va., April 11 –

Canadian Imperial Bank of Commerce priced \$3.72 million of notes linked to Raymond James equity securities selections due March 24, 2021, according to a 424B2 filing with the Securities and Exchange Commission.

The notes are linked to an equally weighted basket of 20 common equity securities selected by Raymond James & Associates, Inc. The reference shares are

Alaska Air Group, Inc., Allstate Corp., Best Buy Co., Inc., Comcast Corp., CareTrust REIT, Inc., CVS Health Corp., Chevron Corp., Delta Air Lines, Inc., Fastenal Co., Gilead Sciences, Inc., Granite Point Mortgage Trust Inc., Hewlett Packard Enterprise Co., Medtronic plc, Marathon Petroleum Corp., Oneok, Inc., Old Republic International Corp., Qualcomm Inc., Union Pacific Corp., United Parcel Service, Inc. and Walmart Inc.

Interest is payable quarterly. The amount of interest to be paid will depend on the total dividends paid on the reference stocks during the preceding quarter.

The payout at maturity will be par of \$1,000 times 96.6% times the basket level percentage. Because of the 96.6% participation rate, investors will receive less than par if the basket does not gain by at least 3.52%.

CIBC World Markets Corp. is the agent.

Issuer:	Canadian Imperial Bank of Commerce
Issue:	Notes linked to Raymond James equity securities selections
Underlying basket:	Alaska Air Group, Inc. (Symbol: ALK), Allstate Corp. (Symbol: ALL), Best Buy Co., Inc. (Symbol: BBY), Comcast Corp. (Symbol: CMCSA), CareTrust REIT, Inc. (Symbol: CTRE), CVS Health Corp. (Symbol: CVS), Chevron Corp. (Symbol: CVX), Delta Air Lines, Inc. (Symbol: DAL), Fastenal Co. (Symbol: FAST), Gilead Sciences, Inc. (Symbol: GILD), Granite Point Mortgage Trust Inc. (Symbol: GPMT), Hewlett Packard Enterprise Co. (Symbol: HPE), Medtronic plc (Symbol: MDT), Marathon Petroleum Corp. (Symbol: MPC), Oneok, Inc. (Symbol: OKE), Old Republic International Corp. (Symbol: ORI), Qualcomm Inc. (Symbol: QCOM), Union Pacific Corp. (Symbol: UNP), United Parcel Service, Inc. (Symbol: UPS) and Walmart Inc. (Symbol: WMT); equally weighted
Amount:	\$3,718,000
Maturity:	March 24, 2021
Coupon:	Payable quarterly; amount to be paid will depend on the total dividends paid on the reference stocks during the preceding quarter
Price:	Par of \$1,000
Payout at maturity:	Par times 96.6% times the basket return
Initial prices:	\$54.25 for Alaska Air, \$94.17 for Allstate, \$70.11 for Best Buy, \$39.46 for Comcast, \$23.43 for CareTrust, \$56.04 for CVS, \$123.09 for Chevron, \$49.76 for Delta, \$61.70 for Fastenal, \$63.77 for Gilead, \$18.59 for Granite Point, \$15.29 for Hewlett Packard, \$90.39 for Medtronic, \$61.30 for Marathon, \$69.01 for Oneok, \$20.63 for Old Republic, \$56.82 for Qualcomm, \$160.62 for Union Pacific, \$107.35 for UPS, \$98.28 for Walmart
Pricing date:	March 22
Settlement date:	March 29
Agent:	CIBC World Markets Corp.
Fees:	2%
Cusip:	136071AA5

Structured Products News

New Issue:

CIBC sells \$701,000 notes on Raymond James equity securities selections

By Marisa Wong

Morgantown, W.Va., April 11 –

Canadian Imperial Bank of Commerce priced \$701,000 of notes linked to Raymond James equity securities selections due March 24, 2021, according to a 424B2 filing with the Securities and Exchange Commission.

The notes are linked to an equally weighted basket of 20 common equity securities selected by Raymond James & Associates, Inc. The reference shares are **Alaska Air Group, Inc., Allstate Corp.,**

Best Buy Co., Inc., Comcast Corp., CareTrust REIT, Inc., CVS Health Corp., Chevron Corp., Delta Air Lines, Inc., Fastenal Co., Gilead Sciences, Inc., Granite Point Mortgage Trust Inc., Hewlett Packard Enterprise Co., Medtronic plc, Marathon Petroleum Corp., Oneok, Inc., Old Republic International Corp., Qualcomm Inc., Union Pacific Corp., United Parcel Service, Inc. and Walmart Inc.

Interest is payable quarterly. The amount

of interest to be paid will depend on the total dividends paid on the reference stocks during the preceding quarter.

The payout at maturity will be par of \$1,000 times 98.6% times the basket level percentage. Because of the 98.6% participation rate, investors will receive less than par if the basket does not gain by at least 1.42%.

CIBC World Markets Corp. is the agent.

Issuer:	Canadian Imperial Bank of Commerce
Issue:	Notes linked to Raymond James equity securities selections
Underlying basket:	Alaska Air Group, Inc. (Symbol: ALK), Allstate Corp. (Symbol: ALL), Best Buy Co., Inc. (Symbol: BBY), Comcast Corp. (Symbol: CMCSA), CareTrust REIT, Inc. (Symbol: CTRE), CVS Health Corp. (Symbol: CVS), Chevron Corp. (Symbol: CVX), Delta Air Lines, Inc. (Symbol: DAL), Fastenal Co. (Symbol: FAST), Gilead Sciences, Inc. (Symbol: GILD), Granite Point Mortgage Trust Inc. (Symbol: GPMT), Hewlett Packard Enterprise Co. (Symbol: HPE), Medtronic plc (Symbol: MDT), Marathon Petroleum Corp. (Symbol: MPC), Oneok, Inc. (Symbol: OKE), Old Republic International Corp. (Symbol: ORI), Qualcomm Inc. (Symbol: QCOM), Union Pacific Corp. (Symbol: UNP), United Parcel Service, Inc. (Symbol: UPS) and Walmart Inc. (Symbol: WMT); equally weighted
Amount:	\$701,000
Maturity:	March 24, 2021
Coupon:	Payable quarterly; amount to be paid will depend on the total dividends paid on the reference stocks during the preceding quarter
Price:	Par of \$1,000
Payout at maturity:	Par times 98.6% times the basket return
Initial prices:	\$54.25 for Alaska Air, \$94.17 for Allstate, \$70.11 for Best Buy, \$39.46 for Comcast, \$23.43 for CareTrust, \$56.04 for CVS, \$123.09 for Chevron, \$49.76 for Delta, \$61.70 for Fastenal, \$63.77 for Gilead, \$18.59 for Granite Point, \$15.29 for Hewlett Packard, \$90.39 for Medtronic, \$61.30 for Marathon, \$69.01 for Oneok, \$20.63 for Old Republic, \$56.82 for Qualcomm, \$160.62 for Union Pacific, \$107.35 for UPS, \$98.28 for Walmart
Pricing date:	March 22
Settlement date:	March 29
Agent:	CIBC World Markets Corp.
Fees:	None
Cusip:	136071AB3

New Issue:

Citi sells \$1.05 million callable contingent coupon notes on indexes

By Wendy Van Sickle

Columbus, Ohio, April 11 – **Citigroup Global Markets Holdings Inc.** priced \$1.05 million of callable contingent coupon notes due April 10, 2025 linked to the least performing of the **S&P 500 index**, the **Russell 2000 index** and the **MSCI Emerging Markets index**, according to a 424B2 filing with the Securities and

Exchange Commission.

The notes are guaranteed by **Citigroup Inc.**

The notes pay a contingent monthly coupon at an annualized rate of 10.55% if each underlying asset closes at or above its coupon barrier level, 70% of its initial level, on the related monthly observation date.

The notes will be callable in whole at par

quarterly after six months.

If each asset finishes at or above its 60% barrier level, the payout at maturity will be par. Otherwise, investors will be fully exposed to the decline of the least-performing asset.

Citigroup Global Markets Inc. is the agent.

Issuer:	Citigroup Global Markets Holdings Inc.
Guarantor:	Citigroup Inc.
Issue:	Callable contingent coupon notes
Underlying assets:	S&P 500 index, Russell 2000 index, MSCI Emerging Markets index
Amount:	\$1,049,000
Maturity:	April 10, 2025
Contingent coupon:	10.55% per year, payable each month that each underlying asset closes at or above coupon barrier on observation date for that month
Price:	Par
Payout at maturity:	If each asset finishes at or above barrier level, par; otherwise, full exposure to losses of least-performing asset
Call option:	Callable quarterly at par after six months
Initial values:	2,867.19 for S&P, 1,556.064 for Russell and 1,070.09 for Emerging Markets
Coupon barriers:	2,007.033 for S&P, 1,089.245 for Russell and 749.063 for Emerging Markets; 70% of initial levels
Barrier levels:	1,720.314 for S&P, 761.815 for Russell and 642.054 for Emerging Markets; 60% of initial levels
Pricing date:	April 1
Settlement date:	April 4
Agent:	Citigroup Global Markets Inc.
Fees:	0.5%
Cusip:	17326YB96

New Issue:

Citigroup sells \$1.83 million buffer securities on MSCI Asia ex Japan, iShares EM

By Marisa Wong

Morgantown, W.Va., April 11 –

Citigroup Global Markets Holdings Inc. priced \$1.83 million of 0% buffer securities due March 24, 2022 linked to the worst performing of the **MSCI AC Asia ex Japan index** and the **iShares MSCI Emerging**

Markets exchange-traded fund, according to a 424B2 filing with the Securities and Exchange Commission.

The notes are guaranteed by **Citigroup Inc.**

The payout at maturity will be par plus 1.435 times any gain in the worse performing

asset.

Investors will receive par if the worse performing asset falls by up to 15% and will lose 1% per 1% decline of the worse performing asset beyond 15%.

Citigroup Global Markets Inc. is the agent.

Issuer:	Citigroup Global Markets Holdings Inc.
Guarantor:	Citigroup Inc.
Issue:	Buffer securities
Underlying assets:	MSCI AC Asia ex Japan index and the iShares MSCI Emerging Markets ETF
Amount:	\$1,825,000
Maturity:	March 24, 2022
Coupon:	0%
Price:	Par
Payout at maturity:	Par plus 1.435 times any gain in worse performing asset; par if worse performing asset falls by up to 15%; 1% loss per 1% drop of worse performing asset beyond 15%
Initial value:	664.31 for index, \$43.65 for ETF
Buffer value:	564.664 for index, \$37.103 for ETF; 85% of initial value
Pricing date:	March 20
Settlement date:	March 25
Agent:	Citigroup Global Markets Inc.
Fees:	0.25%
Cusip:	17326YVK9

New Issue:

Credit Suisse prices \$3.06 million contingent income autocallables linked to Hess

By Angela McDaniels

Tacoma, Wash., April 11 – **Credit Suisse AG** priced \$3.06 million of autocallable contingent income securities due Oct. 10, 2019 linked to the common stock of **Hess Corp.**, according to a 424B2 filing with the Securities and Exchange Commission.

Each month, the notes pay a contingent coupon at the rate of 15.25% per year if the

stock closes at or above its downside threshold level, 75% of its initial share price, on the observation date for that month.

The notes will be automatically called at par of \$10 plus the contingent coupon if the stock closes at or above its initial share price on any monthly observation date.

If the stock finishes at or above the downside threshold level, the payout at

maturity will be par plus the final contingent coupon. If the stock finishes below the downside threshold level, investors will lose 1% for every 1% that the stock declines from its initial share price.

Credit Suisse Securities (USA) Inc. is the agent. Morgan Stanley Smith Barney LLC is acting as distributor.

Issuer:	Credit Suisse AG
Issue:	Autocallable contingent income securities
Underlying stock:	Hess Corp. (Symbol: HES)
Amount:	\$3,055,700
Maturity:	Oct. 10, 2019
Coupon:	15.25% per year, payable monthly if stock closes at or above downside threshold level on observation date for that month
Price:	Par of \$10.00
Payout at maturity:	If stock finishes at or above downside threshold level, par plus final contingent coupon; otherwise, 1% loss for every 1% that stock declines from initial share price
Call:	Automatically at par plus contingent coupon if stock closes at or above initial share price on any monthly observation date
Initial share price:	\$63.00
Downside threshold:	\$47.25, 75% of initial share price
Pricing date:	April 5
Settlement date:	April 10
Agent:	Credit Suisse Securities (USA) Inc.
Distributor:	Morgan Stanley Smith Barney LLC
Fees:	1.25%
Cusip:	22550F120

New Issue:

Credit Suisse prices \$4.78 million contingent income autocallables linked to Boeing

By Angela McDaniels

Tacoma, Wash., April 11 – **Credit Suisse AG, London Branch** priced \$4.78 million of autocallable contingent income securities due April 15, 2020 linked to the common stock of **Boeing Co.**, according to a 424B2 filing with the Securities and Exchange Commission.

Each quarter, the notes pay a contingent

coupon at the rate of 11.25% per year if the stock closes at or above its downside threshold level, 75% of its initial share price, on each day during that quarter.

The notes will be automatically called at par of \$10 plus the contingent coupon if the stock closes at or above its initial share price on any quarterly observation date.

If the stock finishes at or above the

downside threshold level, the payout at maturity will be par plus the final contingent coupon, if applicable. If the stock finishes below the downside threshold level, investors will lose 1% for every 1% that the stock declines from its initial share price.

Credit Suisse Securities (USA) Inc. is the agent. Morgan Stanley Smith Barney LLC is acting as distributor.

Issuer:	Credit Suisse AG, London Branch
Issue:	Autocallable contingent income securities
Underlying stock:	Boeing Co. (Symbol: BA)
Amount:	\$4.78 million
Maturity:	April 15, 2020
Coupon:	11.25% per year, payable quarterly if stock closes at or above downside threshold level on each day during that quarter
Price:	Par of \$10.00
Payout at maturity:	If stock finishes at or above downside threshold level, par plus final contingent coupon, if any; otherwise, 1% loss for every 1% that stock declines from initial share price
Call:	Automatically at par plus contingent coupon if stock closes at or above initial share price on any quarterly observation date
Initial share price:	\$369.04
Downside threshold:	\$276.78, 75% of initial share price
Pricing date:	April 9
Settlement date:	April 12
Agent:	Credit Suisse Securities (USA) Inc.
Distributor:	Morgan Stanley Smith Barney LLC
Fees:	1.75%
Cusip:	22550F203

New Issue:

Credit Suisse sells \$2.66 million contingent coupon autocallable yield notes on Amazon

By Sarah Lizee

Olympia, Wash., April 11 – **Credit Suisse AG, London Branch** priced \$2.66 million of contingent coupon autocallable yield notes due July 13, 2020 linked to **Amazon.com, Inc.** common shares, according to a 424B2 filing with the Securities and Exchange Commission.

If Amazon stock closes at or above the

coupon barrier level, 70% of the initial share price, on a monthly observation date, the notes will pay a contingent payment for that month at a rate of 7.5% per year.

If the closing share price is greater than or equal to the initial share price on Oct. 10, Jan. 8, 2020 or April 7, 2020, the notes will be automatically redeemed at par plus the contingent payment.

If the notes are not called, the payout at maturity will be par unless the share price closes below the 70% knock-in price during the life of the notes, in which case investors will lose 1% for each 1% decline of the stock or receive par if the stock finishes flat or gains.

Credit Suisse Securities (USA) LLC and Incapital LLC are the agents.

Issuer:	Credit Suisse AG, London Branch
Issue:	Contingent coupon autocallable yield notes
Underlying stock:	Amazon.com, Inc. (Symbol: AMZN)
Amount:	\$2,655,000
Maturity:	July 13, 2020
Contingent payment:	7.5% per year, payable monthly if Amazon stock closes at or above coupon barrier level on observation date for that month
Price:	Par
Payout at maturity:	Par, unless share price closes below knock-in price during life of the notes, in which case 1% loss for each 1% decline or par if stock finishes flat or gains
Call:	Automatically at par plus contingent payment if closing share price is greater than or equal to initial share price on Oct. 10, Jan. 8, 2020 or April 7, 2020
Initial share price:	\$1,835.84
Coupon barrier/knock-in price:	\$1,285.088, 70% of initial share price
Pricing date:	April 9
Settlement date:	April 12
Agents:	Credit Suisse Securities (USA) LLC and Incapital LLC
Fees:	2.25%
Cusip:	22552F5G3

New Issue:

Credit Suisse sells \$9.33 million contingent coupon autocallable yield notes on three ETFs

By Sarah Lizee

Olympia, Wash., April 11 – **Credit Suisse AG, London Branch** priced \$9.33 million of contingent coupon autocallable yield notes due April 14, 2021 linked to the least performing of the **Health Care Select Sector SPDR fund**, the **VanEck Vectors Semiconductor ETF** and the **SPDR S&P Retail ETF**, according to a 424B2 filing with

the Securities and Exchange Commission.

The notes will pay a quarterly contingent coupon at an annual rate of 13.25% if each fund closes at or above its coupon barrier, 75% of its initial level, on the observation date for that quarter.

The notes will be automatically called at par if each fund closes at or above its initial level on any quarterly trigger observation

date.

The payout at maturity will be par unless any fund finishes below its 75% knock-in level, in which case investors will be fully exposed to any losses of the least performing fund.

Credit Suisse Securities (USA) LLC is the agent.

Issuer:	Credit Suisse AG, London Branch
Issue:	Contingent coupon autocallable yield notes
Underlying funds:	Health Care Select Sector SPDR fund, VanEck Vectors Semiconductor ETF, SPDR S&P Retail ETF
Amount:	\$9,334,000
Maturity:	April 14, 2021
Coupon:	13.25% per year, payable quarterly if each fund closes at or above its coupon barrier on the quarterly observation date
Price:	Par
Payout at maturity:	Par unless any fund finishes below knock-in level, in which case full exposure to the losses of the least performing fund
Call:	Automatically at par if each fund closes at or above its initial level on any quarterly trigger observation date
Initial prices:	\$91.74 for Health Care, \$111.54 for Semiconductor, \$44.95 for Retail
Coupon barriers:	\$68.805 for Health Care, \$83.655 for Semiconductor, \$33.7125 for Retail; 75% of initial levels
Knock-ins:	\$68.805 for Health Care, \$83.655 for Semiconductor, \$33.7125 for Retail; 75% of initial levels
Pricing date:	April 9
Settlement date:	April 16
Agent:	Credit Suisse Securities (USA) LLC
Fees:	1.75%
Cusip:	22552FAF9

New Issue:

JPMorgan prices \$2.9 million 5.3% yield notes linked to EAFE ETF, Russell

By Sarah Lizee

Olympia, Wash., April 11 – **JPMorgan Chase Financial Co. LLC** priced \$2.9 million of 5.3% yield notes due Aug. 13, 2020 linked to the lesser performing of the **Russell 2000 index** and the **iShares MSCI EAFE exchange-traded fund**, according to

a 424B2 filing with the Securities and Exchange Commission.

The notes are guaranteed by **JPMorgan Chase & Co.**

Interest is payable monthly.

The payout at maturity will be par unless either underlier's final level is less than 80%

of its strike level, in which case investors will lose 1.25% for every 1% that the lesser-performing underlier declines beyond 20%. For each underlier, the strike level is its closing level on April 8, the day prior to the pricing date.

J.P. Morgan Securities LLC is the agent.

Issuer:	JPMorgan Chase Financial Co. LLC
Guarantor:	JPMorgan Chase & Co.
Issue:	Yield notes
Underliers:	Russell 2000 index and iShares MSCI EAFE ETF
Amount:	\$2.9 million
Maturity:	Aug. 13, 2020
Coupon:	5.3%, payable monthly
Price:	Par
Payout at maturity:	Par unless either underlier's final level is less than 80% of its strike level, in which case 1.25% loss for every 1% that lesser-performing underlier declines beyond 20%
Strike values:	1,579.005 for index and \$66.29 for ETF (closing levels on April 8)
Pricing date:	April 9
Settlement date:	April 12
Agent:	J.P. Morgan Securities LLC
Fees:	None
Cusip:	48132CBK8

New Issue:

JPMorgan sells \$1.05 million capped buffered return enhanced notes tied to MSCI EM

By Marisa Wong

Morgantown, W.Va., April 11 –

JPMorgan Chase Financial Co. LLC priced \$1.05 million of capped buffered return enhanced notes due April 24, 2020 linked to the **MSCI Emerging Markets index**, according to a 424B2 filing with the

Securities and Exchange Commission.

The notes are guaranteed by **JPMorgan Chase & Co.**

If the index finishes above its initial value, the payout at maturity will be par plus 1.5 times the gain with the payout capped at par plus 12.9%.

If the index finishes flat or declines by up to 10%, the payout will be par. Investors will be exposed to any losses beyond 10%.

The agent is J.P. Morgan Securities LLC.

Issuer:	JPMorgan Chase Financial Co. LLC
Guarantor:	JPMorgan Chase & Co.
Issue:	Capped buffered return enhanced notes
Underlying index:	MSCI Emerging Markets index
Amount:	\$1.05 million
Maturity:	April 24, 2020
Coupon:	0%
Price:	Par of \$1,000
Payout at maturity:	Par plus 1.5 times any index gain, capped at par plus 12.9%; par if index finishes flat or declines by up to 10%; exposure to losses beyond 10%
Initial value:	1,068.47
Pricing date:	March 20
Settlement date:	March 25
Agent:	J.P. Morgan Securities LLC
Fees:	0.6%
Cusip:	48130WL25

Structured Products News

New Issue:

Morgan Stanley prices \$2.05 million trigger jump securities on ICE swap rate

By Wendy Van Sickle

Columbus, Ohio, April 11 – **Morgan Stanley Finance LLC** priced \$2.05 million of 0% trigger jump securities due May 8, 2020 linked to the **10-year U.S. dollar ICE swap rate**, according to a 424B2 filing with the Securities and Exchange Commission.

The notes are guaranteed by **Morgan Stanley**.

If the swap rate return is equal to or greater than the trigger level, 85% of the initial level, the payout at maturity will be par plus 10%.

If the rate declines by more than 15%,

investors will lose 1% for each 1% decline from the initial level.

Morgan Stanley & Co. LLC is the agent. Morgan Stanley Wealth Management is the dealer.

Issuer:	Morgan Stanley Finance LLC
Guarantor:	Morgan Stanley
Issue:	Trigger jump securities
Underlying rate:	10-year U.S. dollar ICE swap rate
Amount:	\$2,047,000
Maturity:	May 8, 2020
Coupon:	0%
Price:	Par
Payout at maturity:	If swap rate return is equal to or greater than trigger level, 85% of the initial level, par plus 10%; otherwise, 1% loss for every 1% that index declines from initial level
Initial rate:	2.48100%
Downside rate:	2.10885%, 85% of initial rate
Pricing date:	April 5
Settlement date:	April 10
Agent:	Morgan Stanley & Co. LLC
Fees:	1.5%
Cusip:	61766YDS7

New Issue:

Morgan Stanley prices \$3.55 million buffered PLUS linked to S&P 500

By Angela McDaniels

Tacoma, Wash., April 11 – **Morgan Stanley Finance LLC** priced \$3.55 million of 0% buffered Performance Leveraged Upside Securities due April 15, 2021 linked to the **S&P 500 index**, according to a 424B2

filing with the Securities and Exchange Commission.

The notes are guaranteed by **Morgan Stanley**.

If the index return is positive, the payout at maturity will be par plus 150% of the

index return, subject to a maximum return of 19.65%. Investors will receive par if the index declines by 20% or less and will lose 1.25% for every 1% that it declines beyond 10%.

Morgan Stanley & Co. LLC is the agent.

Issuer:	Morgan Stanley Finance LLC
Guarantor:	Morgan Stanley
Issue:	Buffered Performance Leveraged Upside Securities
Underlying index:	S&P 500
Amount:	\$3.55 million
Maturity:	April 15, 2021
Coupon:	0%
Price:	Par
Payout at maturity:	If index return is positive, par plus 150% of index return, subject to 19.65% maximum return; par if index declines by 20% or less; 1% loss for every 1.25% that index declines beyond 10%
Initial level:	2,895.77
Pricing date:	April 9
Settlement date:	April 15
Agent:	Morgan Stanley & Co. LLC
Fees:	None
Cusip:	61768D6F7

Structured Products News

New Issue:

Morgan Stanley prices \$4.18 million leveraged buffered notes linked to S&P 500

By Angela McDaniels

Tacoma, Wash., April 11 – **Morgan Stanley Finance LLC** priced \$4.18 million of 0% leveraged buffered notes due May 28, 2020 linked to the **S&P 500 index**, according to a 424B2 filing with the Securities and

Exchange Commission.

The notes are guaranteed by **Morgan Stanley**.

If the index finishes above its initial level, the payout at maturity will be par plus 140% of the index return, subject to a

maximum return of 12.74%. Investors will receive par if the index declines by 10% or less and will lose 1.1111% for every 1% that it declines beyond 10%.

Morgan Stanley & Co. LLC is the agent.

Issuer:	Morgan Stanley Finance LLC
Guarantor:	Morgan Stanley
Issue:	Leveraged buffered notes
Underlying index:	S&P 500
Amount:	\$4,182,000
Maturity:	May 28, 2020
Coupon:	0%
Price:	Par
Payout at maturity:	If index finishes above initial level, par plus 140% of index return, subject to 12.74% maximum return; par if index declines by 10% or less; 1.1111% for every 1% that index declines beyond 10%
Initial level:	2,878.20
Pricing date:	April 9
Settlement date:	April 16
Agent:	Morgan Stanley & Co. LLC
Fees:	None
Cusip:	61768D6A8

New Issue:

UBS prices \$1.49 million phoenix autocallable linked to oil

By Angela McDaniels

Tacoma, Wash., April 11 – **UBS AG, London Branch** priced \$1.49 million of phoenix autocallable notes with memory interest due April 15, 2020 linked to the relevant nearby Nymex-traded futures contract for **light sweet crude oil**, according to a 424B2 filing with the Securities and Exchange Commission.

Each quarter, if oil closes at or above the trigger price, 75% of the initial price, on the

observation date for that quarter, the notes will pay a contingent coupon at the rate of 11.75% per year plus any previously unpaid contingent interest payments.

If oil closes at or above the initial price on any quarterly observation date, the notes will be automatically called at par plus any contingent interest payment otherwise due and any previously unpaid contingent interest payments.

If the notes are not called and the final

price is greater than or equal to the trigger price, the payout at maturity will be par plus any contingent interest payment otherwise due and any previously unpaid contingent interest payments. Otherwise, investors will lose 1% for every 1% that the final price is less than the initial price.

J.P. Morgan Securities LLC and UBS Investment Bank are the agents.

Issuer:	UBS AG, London Branch
Issue:	Phoenix autocallable notes with memory interest
Underlying commodity:	Light sweet crude oil
Amount:	\$1,485,000
Maturity:	April 15, 2020
Coupon:	Each quarter, if oil closes at or above trigger price on observation date for that quarter, notes will pay contingent coupon at rate of 11.75% per year plus any previously unpaid contingent interest payments
Price:	Par
Payout at maturity:	If final price is greater than or equal to trigger price, par plus any contingent interest payment otherwise due and any previously unpaid contingent interest payments; otherwise, 1% loss for every 1% that final price is less than initial price
Call:	If oil closes at or above initial price on any quarterly observation date, notes will be automatically called at par plus any contingent interest payment otherwise due and any previously unpaid contingent interest payments
Initial price:	\$63.98
Trigger price:	\$47.985, 75% of initial share price
Final price:	Average of oil's prices on five trading days ending April 9, 2020
Pricing date:	April 9
Settlement date:	April 12
Agents:	J.P. Morgan Securities LLC and UBS Investment Bank
Fees:	1%
Cusip:	90270KA58

Structured Products News

New Issue:

UBS prices \$1.9 million 7.15% trigger yield optimization notes linked to Boeing

New York, April 11 – **UBS AG, London Branch** priced \$1,899,290.96 of 7.15% trigger yield optimization notes due April 6, 2020 linked to the common stock of **Boeing Co.**, according to a 424B2 filing with the Securities and Exchange Commission.

The face amount of each note is \$370.16, which is equal to the initial share price of Boeing stock.

Interest is payable monthly.

The payout at maturity will be par unless the final price of Boeing stock is less than

75% of the initial share price, in which case investors will receive one Boeing share per note.

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

Issuer:	UBS AG, London Branch
Issue:	Trigger yield optimization notes
Underlying stock:	Boeing Co. (NYSE: BA)
Amount:	\$1,899,290.96
Maturity:	April 6, 2020
Coupon:	7.15%, payable monthly
Price:	Par of \$370.16
Payout at maturity:	If final share price is less than trigger price, one Boeing share; otherwise, par
Initial share price:	\$370.16
Trigger price:	\$277.62, 75% of initial price
Pricing date:	April 11
Settlement date:	April 15
Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Fees:	1.15%
Cusip:	90287P620

New Issue:

UBS prices \$100,000 trigger phoenix autocallable optimization securities linked to Exact Sciences

New York, April 11 – **UBS AG, London Branch** priced \$100,000 of trigger phoenix autocallable optimization securities due April 16, 2020 linked to the common stock of **Exact Sciences Corp.**, according to a 424B2 filing with the Securities and Exchange Commission.

If Exact Sciences stock closes at or above the trigger price – 60% of the initial

share price – on a quarterly observation date, the issuer will pay a contingent coupon for that quarter at the rate of 15.5%. Otherwise, no coupon will be paid that quarter.

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

If the notes are not called and Exact

Sciences shares finish at or above the trigger price, the payout at maturity will be par plus the contingent coupon. Otherwise, investors will be exposed to the share price decline from the initial price.

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

Issuer:	UBS AG, London Branch
Issue:	Trigger phoenix autocallable optimization securities
Underlying stock:	Exact Sciences Corp. (Nasdaq: EXAS)
Amount:	\$100,000
Maturity:	April 16, 2020
Coupon:	15.5%, payable quarterly if stock closes at or above trigger price on observation date for that quarter
Price:	Par of \$10.00
Payout at maturity:	Par plus contingent coupon if Exact Sciences shares finish at or above trigger price; otherwise, par plus stock return
Call:	Automatically at par plus contingent coupon if Exact Sciences shares close at or above initial price on a quarterly observation date
Initial share price:	\$93.72
Trigger price:	\$56.23, 60% of initial price
Pricing date:	April 11
Settlement date:	April 15
Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Fees:	1.5%
Cusip:	90287P752

New Issue:

UBS prices \$100,000 trigger phoenix autocallables linked to CVS Health

New York, April 11 – **UBS AG, London Branch** priced \$100,000 of trigger phoenix autocallable optimization securities due April 16, 2020 linked to the common stock of **CVS Health Corp.**, according to a 424B2 filing with the Securities and Exchange Commission.

If CVS Health stock closes at or above the trigger price – 80% of the initial share

price – on a quarterly observation date, the issuer will pay a contingent coupon for that quarter at the rate of 13.01%. Otherwise, no coupon will be paid that quarter.

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

If the notes are not called and CVS

Health shares finish at or above the trigger price, the payout at maturity will be par plus the contingent coupon. Otherwise, investors will be exposed to the share price decline from the initial price.

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

Issuer:	UBS AG, London Branch
Issue:	Trigger phoenix autocallable optimization securities
Underlying stock:	CVS Health Corp. (NYSE: CVS)
Amount:	\$100,000
Maturity:	April 16, 2020
Coupon:	13.01%, payable quarterly if stock closes at or above trigger price on observation date for that quarter
Price:	Par of \$10.00
Payout at maturity:	Par plus contingent coupon if CVS Health shares finish at or above trigger price; otherwise, par plus stock return
Call:	Automatically at par plus contingent coupon if CVS Health shares close at or above initial price on a quarterly observation date
Initial share price:	\$52.69
Trigger price:	\$42.15, 80% of initial price
Pricing date:	April 11
Settlement date:	April 15
Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Fees:	1%
Cusip:	90287P653

New Issue:

UBS prices \$150,000 trigger phoenix autocallables linked to Boeing

New York, April 11 – **UBS AG, London Branch** priced \$150,000 of trigger phoenix autocallable optimization securities due April 15, 2021 linked to the common stock of **Boeing Co.**, according to a 424B2 filing with the Securities and Exchange Commission.

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

on a quarterly observation date, the issuer will pay a contingent coupon for that quarter at the rate of 8.68%. Otherwise, no coupon will be paid that quarter.

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

If the notes are not called and 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.

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

Issuer:	UBS AG, London Branch
Issue:	Trigger phoenix autocallable optimization securities
Underlying stock:	Boeing Co. (NYSE: BA)
Amount:	\$150,000
Maturity:	April 15, 2021
Coupon:	8.68%, payable quarterly if stock closes at or above trigger price on observation date for that quarter
Price:	Par of \$10.00
Payout at maturity:	Par plus contingent coupon if Boeing shares finish at or above trigger price; otherwise, par plus stock return
Call:	Automatically at par plus contingent coupon if Boeing shares close at or above initial price on a quarterly observation date
Initial share price:	\$370.16
Trigger price:	\$259.11, 70% of initial price
Pricing date:	April 11
Settlement date:	April 15
Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Fees:	1.5%
Cusip:	90287P661

Structured Products News

New Issue:

UBS prices \$200,000 trigger phoenix autocallable optimization securities linked to iShares MSCI Brazil

New York, April 11 – **UBS AG, London Branch** priced \$200,000 of trigger phoenix autocallable optimization securities due April 16, 2020 linked to the **iShares MSCI Brazil ETF**, according to a 424B2 filing with the Securities and Exchange Commission.

If iShares MSCI Brazil shares close at or above the trigger price – 75% of the initial

share price – on a quarterly observation date, the issuer will pay a contingent coupon for that quarter at the rate of 12.51%. Otherwise, no coupon will be paid that quarter.

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

If the notes are not called and iShares

MSCI Brazil shares finish at or above the trigger price, the payout at maturity will be par plus the contingent coupon. Otherwise, investors will be exposed to the share price decline from the initial price.

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

Issuer:	UBS AG, London Branch
Issue:	Trigger phoenix autocallable optimization securities
Underlying ETF:	iShares MSCI Brazil ETF
Amount:	\$200,000
Maturity:	April 16, 2020
Coupon:	12.51%, payable quarterly if ETF closes at or above trigger price on observation date for that quarter
Price:	Par of \$10.00
Payout at maturity:	Par plus contingent coupon if iShares MSCI Brazil shares finish at or above trigger price; otherwise, par plus ETF return
Call:	Automatically at par plus contingent coupon if iShares MSCI Brazil shares close at or above initial price on a quarterly observation date
Initial share price:	\$41.47
Trigger price:	\$31.10, 75% of initial price
Pricing date:	April 11
Settlement date:	April 15
Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Fees:	1%
Cusip:	90287P646

New Issue:

UBS prices \$200,000 trigger phoenix autocallables linked to Netflix

New York, April 11 – **UBS AG, London Branch** priced \$200,000 of trigger phoenix autocallable optimization securities due April 16, 2020 linked to the common stock of **Netflix, Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

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

on a quarterly observation date, the issuer will pay a contingent coupon for that quarter at the rate of 13.38%. Otherwise, no coupon will be paid that quarter.

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

If the notes are not called and Netflix

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

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

Issuer:	UBS AG, London Branch
Issue:	Trigger phoenix autocallable optimization securities
Underlying stock:	Netflix, Inc. (Nasdaq: NFLX)
Amount:	\$200,000
Maturity:	April 16, 2020
Coupon:	13.38%, payable quarterly if stock closes at or above trigger price on observation date for that quarter
Price:	Par of \$10.00
Payout at maturity:	Par plus contingent coupon if Netflix shares finish at or above trigger price; otherwise, par plus stock return
Call:	Automatically at par plus contingent coupon if Netflix shares close at or above initial price on a quarterly observation date
Initial share price:	\$367.65
Trigger price:	\$257.36, 70% of initial price
Pricing date:	April 11
Settlement date:	April 15
Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Fees:	1%
Cusip:	90287P638

New Issue:

UBS prices \$250,000 trigger phoenix autocallable optimization securities linked to United Rentals

New York, April 11 – **UBS AG, London Branch** priced \$250,000 of trigger phoenix autocallable optimization securities due April 16, 2020 linked to the common stock of **United Rentals, Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

If United Rentals stock closes at or above the trigger price – 70% of the initial

share price – on a quarterly observation date, the issuer will pay a contingent coupon for that quarter at the rate of 14.09%. Otherwise, no coupon will be paid that quarter.

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

If the notes are not called and United

Rentals shares finish at or above the trigger price, the payout at maturity will be par plus the contingent coupon. Otherwise, investors will be exposed to the share price decline from the initial price.

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

Issuer:	UBS AG, London Branch
Issue:	Trigger phoenix autocallable optimization securities
Underlying stock:	United Rentals, Inc. (NYSE: URI)
Amount:	\$250,000
Maturity:	April 16, 2020
Coupon:	14.09%, payable quarterly if stock closes at or above trigger price on observation date for that quarter
Price:	Par of \$10.00
Payout at maturity:	Par plus contingent coupon if United Rentals shares finish at or above trigger price; otherwise, par plus stock return
Call:	Automatically at par plus contingent coupon if United Rentals shares close at or above initial price on a quarterly observation date
Initial share price:	\$124.75
Trigger price:	\$87.33, 70% of initial price
Pricing date:	April 11
Settlement date:	April 15
Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Fees:	1%
Cusip:	90287P711

Structured Products News

New Issue:

UBS prices \$250,000 trigger phoenix autocallables linked to Halliburton

New York, April 11 – **UBS AG, London Branch** priced \$250,000 of trigger phoenix autocallable optimization securities due April 16, 2020 linked to the common stock of **Halliburton Co.**, according to a 424B2 filing with the Securities and Exchange Commission.

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

price – on a quarterly observation date, the issuer will pay a contingent coupon for that quarter at the rate of 12.17%. Otherwise, no coupon will be paid that quarter.

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

If the notes are not called and

Halliburton shares finish at or above the trigger price, the payout at maturity will be par plus the contingent coupon. Otherwise, investors will be exposed to the share price decline from the initial price.

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

Issuer:	UBS AG, London Branch
Issue:	Trigger phoenix autocallable optimization securities
Underlying stock:	Halliburton Co. (NYSE: HAL)
Amount:	\$250,000
Maturity:	April 16, 2020
Coupon:	12.17%, payable quarterly if stock closes at or above trigger price on observation date for that quarter
Price:	Par of \$10.00
Payout at maturity:	Par plus contingent coupon if Halliburton shares finish at or above trigger price; otherwise, par plus stock return
Call:	Automatically at par plus contingent coupon if Halliburton shares close at or above initial price on a quarterly observation date
Initial share price:	\$31.20
Trigger price:	\$23.40, 75% of initial price
Pricing date:	April 11
Settlement date:	April 15
Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Fees:	1%
Cusip:	90287P695

New Issue:

UBS prices \$250,000 trigger phoenix autocallables linked to Nvidia

New York, April 11 – **UBS AG, London Branch** priced \$250,000 of trigger phoenix autocallable optimization securities due April 16, 2020 linked to the common stock of **Nvidia Corp.**, according to a 424B2 filing with the Securities and Exchange Commission.

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

on a quarterly observation date, the issuer will pay a contingent coupon for that quarter at the rate of 14.16%. Otherwise, no coupon will be paid that quarter.

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

If the notes are not called and Nvidia

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

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

Issuer:	UBS AG, London Branch
Issue:	Trigger phoenix autocallable optimization securities
Underlying stock:	Nvidia Corp. (Nasdaq: NVDA)
Amount:	\$250,000
Maturity:	April 16, 2020
Coupon:	14.16%, payable quarterly if stock closes at or above trigger price on observation date for that quarter
Price:	Par of \$10.00
Payout at maturity:	Par plus contingent coupon if Nvidia shares finish at or above trigger price; otherwise, par plus stock return
Call:	Automatically at par plus contingent coupon if Nvidia shares close at or above initial price on a quarterly observation date
Initial share price:	\$191.54
Trigger price:	\$134.08, 70% of initial price
Pricing date:	April 11
Settlement date:	April 15
Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Fees:	1%
Cusip:	90287P703

Structured Products News

New Issue:

UBS prices \$250,000 trigger phoenix autocallables linked to oil & gas ETF

New York, April 11 – **UBS AG, London Branch** priced \$250,000 of trigger phoenix autocallable optimization securities due April 16, 2020 linked to the **SPDR S&P Oil & Gas Exploration & Production ETF**, according to a 424B2 filing with the Securities and Exchange Commission.

If the ETF 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 11.72%. Otherwise, no coupon will be paid that quarter.

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

If the notes are not called and SPDR

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

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

Issuer:	UBS AG, London Branch
Issue:	Trigger phoenix autocallable optimization securities
Underlying ETF:	SPDR S&P Oil & Gas Exploration & Production ETF
Amount:	\$250,000
Maturity:	April 16, 2020
Coupon:	11.72%, payable quarterly if ETF closes at or above trigger price on observation date for that quarter
Price:	Par of \$10.00
Payout at maturity:	Par plus contingent coupon if SPDR shares finish at or above trigger price; otherwise, par plus stock return
Call:	Automatically at par plus contingent coupon if SPDR shares close at or above initial price on a quarterly observation date
Initial share price:	\$31.42
Trigger price:	\$23.57, 75% of initial price
Pricing date:	April 11
Settlement date:	April 15
Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Fees:	1%
Cusip:	90287P679

New Issue:

UBS prices \$300,000 trigger phoenix autocallables linked to Apple

New York, April 11 – **UBS AG, London Branch** priced \$300,000 of trigger phoenix autocallable optimization securities due April 15, 2021 linked to the common stock of **Apple Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

If Apple 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 8.61%. Otherwise, no coupon will be paid that quarter.

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

If the notes are not called and Apple

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

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

Issuer:	UBS AG, London Branch
Issue:	Trigger phoenix autocallable optimization securities
Underlying stock:	Apple Inc. (Nasdaq: AAPL)
Amount:	\$300,000
Maturity:	April 15, 2021
Coupon:	8.61%, payable quarterly if stock closes at or above trigger price on observation date for that quarter
Price:	Par of \$10.00
Payout at maturity:	Par plus contingent coupon if Apple shares finish at or above trigger price; otherwise, par plus stock return
Call:	Automatically at par plus contingent coupon if Apple shares close at or above initial price on a quarterly observation date
Initial share price:	\$198.95
Trigger price:	\$149.21, 75% of initial price
Pricing date:	April 11
Settlement date:	April 15
Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Fees:	1%
Cusip:	90287P737

New Issue:

UBS prices \$300,000 trigger phoenix autocallables linked to Wynn Resorts

New York, April 11 – **UBS AG, London Branch** priced \$300,000 of trigger phoenix autocallable optimization securities due April 16, 2020 linked to the common stock of **Wynn Resorts, Ltd.**, according to a 424B2 filing with the Securities and Exchange Commission.

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

price – on a quarterly observation date, the issuer will pay a contingent coupon for that quarter at the rate of 15.63%. Otherwise, no coupon will be paid that quarter.

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

If the notes are not called and Wynn

Resorts shares finish at or above the trigger price, the payout at maturity will be par plus the contingent coupon. Otherwise, investors will be exposed to the share price decline from the initial price.

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

Issuer:	UBS AG, London Branch
Issue:	Trigger phoenix autocallable optimization securities
Underlying stock:	Wynn Resorts, Ltd. (Nasdaq: WYNN)
Amount:	\$300,000
Maturity:	April 16, 2020
Coupon:	15.63%, payable quarterly if stock closes at or above trigger price on observation date for that quarter
Price:	Par of \$10.00
Payout at maturity:	Par plus contingent coupon if Wynn Resorts shares finish at or above trigger price; otherwise, par plus stock return
Call:	Automatically at par plus contingent coupon if Wynn Resorts shares close at or above initial price on a quarterly observation date
Initial share price:	\$141.02
Trigger price:	\$98.71, 70% of initial price
Pricing date:	April 11
Settlement date:	April 15
Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Fees:	1%
Cusip:	90287P729

New Issue:

UBS prices \$350,000 trigger phoenix autocallables linked to Amazon.com

New York, April 11 – **UBS AG, London Branch** priced \$350,000 of trigger phoenix autocallable optimization securities due April 16, 2020 linked to the common stock of **Amazon.com, Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

If Amazon.com stock closes at or above the trigger price – 80% of the initial share

price – on a quarterly observation date, the issuer will pay a contingent coupon for that quarter at the rate of 10.65%. Otherwise, no coupon will be paid that quarter.

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

If the notes are not called and

Amazon.com shares finish at or above the trigger price, the payout at maturity will be par plus the contingent coupon. Otherwise, investors will be exposed to the share price decline from the initial price.

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

Issuer:	UBS AG, London Branch
Issue:	Trigger phoenix autocallable optimization securities
Underlying stock:	Amazon.com, Inc. (Nasdaq: AMZN)
Amount:	\$350,000
Maturity:	April 16, 2020
Coupon:	10.65%, payable quarterly if stock closes at or above trigger price on observation date for that quarter
Price:	Par of \$10.00
Payout at maturity:	Par plus contingent coupon if Amazon.com shares finish at or above trigger price; otherwise, par plus stock return
Call:	Automatically at par plus contingent coupon if Amazon.com shares close at or above initial price on a quarterly observation date
Initial share price:	\$1844.07
Trigger price:	\$1475.26, 80% of initial price
Pricing date:	April 11
Settlement date:	April 15
Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Fees:	1%
Cusip:	90287P687

New Issue:

UBS prices \$650,250 trigger phoenix autocallables linked to Netflix

New York, April 11 – **UBS AG, London Branch** priced \$650,250 of trigger phoenix autocallable optimization securities due April 15, 2021 linked to the common stock of **Netflix, Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

If Netflix stock closes at or above the trigger price – 60% of the initial share price –

on a bimonthly observation date, the issuer will pay a contingent coupon for that two months at the rate of 11.25%. Otherwise, no coupon will be paid that two months.

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

If the notes are not called and Netflix

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

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

Issuer:	UBS AG, London Branch
Issue:	Trigger phoenix autocallable optimization securities
Underlying stock:	Netflix, Inc. (Nasdaq: NFLX)
Amount:	\$650,250
Maturity:	April 15, 2021
Coupon:	11.25%, payable bimonthly if stock closes at or above trigger price on observation date for that two months
Price:	Par of \$10.00
Payout at maturity:	Par plus contingent coupon if Netflix shares finish at or above trigger price; otherwise, par plus stock return
Call:	Automatically at par plus contingent coupon if Netflix shares close at or above initial price on a bimonthly observation date
Initial share price:	\$367.65
Trigger price:	\$220.59, 60% of initial price
Pricing date:	April 11
Settlement date:	April 15
Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Fees:	1.5%
Cusip:	90287P745

Structured Products News

New Issue:

UBS prices \$68,480 put spread warrants linked to S&P 500

By Wendy Van Sickle

Columbus, Ohio, April 11 – **UBS AG, London Branch** priced \$68,480 of put spread warrants expiring Oct. 4, 2019 linked to the **S&P 500 index**, according to a 424B2 filing with the Securities and Exchange Commission.

The initial investment is \$21.40 per warrant, or 2.14% of the \$1,000 notional

amount. Investors must purchase a minimum of 468 warrants.

The warrants will be automatically exercised on the expiration date if the index's final level is less than the strike level, 95% of the initial index level. The cash settlement amount will be the notional amount multiplied by the lesser of the index change and 15%. The index change is the quotient of

(a) the strike level minus the final index level divided by (b) the initial index level.

If the final index level is greater than or equal to the strike level, the warrants will not be exercised and will expire worthless.

J.P. Morgan Securities LLC and UBS Investment Bank are the agents.

Issuer:	UBS AG, London Branch
Issue:	Put spread warrants
Underlying index:	S&P 500
Warrants:	3,200
Notional amount:	\$1,000 per warrant
Price:	\$21.40 per warrant, or \$68,480 total
Expiration date:	Oct. 4, 2019
Cash settlement date:	Oct. 9, 2019
Payout:	If final index level is less than strike level, \$1,000 multiplied by lesser of index change and 15%; if final index level is greater than or equal to strike level, nothing
Index change:	Quotient of (a) strike level minus final index level divided by (b) initial index level
Initial index level:	2,892.74
Strike level:	2,748.1, 95% of initial level
Final index level:	Average of index's closing levels on five trading days ending April 3, 2020
Pricing date:	April 5
Settlement date:	April 10
Agents:	J.P. Morgan Securities LLC and UBS Investment Bank
Fees:	\$1.20 per warrant
Cusip:	90281C567

Structured Products News

Structured Products Calendar

BANK OF MONTREAL

- Redeemable step-up coupon notes due April 30, 2026; via BMO Capital Markets Corp.; pricing April 25; Cusip: 06367WKC6
- 0% buffered bullish enhanced return notes due Oct. 30, 2020 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via BMO Capital Markets Corp.; pricing April 29; Cusip: 06367WJW4
- 0% bullish booster percentage notes with barrier due April 29, 2022 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via BMO Capital Markets Corp.; pricing April 29; Cusip: 06367WJX2
- Autocallable barrier notes with contingent coupon due July 31, 2020 linked to the SPDR S&P Oil & Gas Exploration & Production ETF; via BMO Capital Markets Corp.; pricing April 29; Cusip: 06367WJU8
- Autocallable barrier notes with contingent coupon due July 31, 2020 linked to the VanEck Vectors Gold Miners ETF; via BMO Capital Markets Corp.; pricing April 29; Cusip: 06367WJV6

BANK OF NOVA SCOTIA

- 0% autocallable market-linked securities with a fixed percentage buffered downside due May 3, 2022 linked to the Euro Stoxx 50 index; via Scotia Capital (USA) Inc. as agent with Wells Fargo Securities, LLC as dealer; pricing April 30; Cusip: 064159NU6
- 0% Capped Leveraged Index Return Notes due June 2020 linked to the S&P 500 index; via BofA Merrill Lynch; pricing in April
- 0% notes due April 2022 linked to a basket of unequally weighted indexes (Euro Stoxx 50 index with a 40% weight, the FTSE 100 index with a 20% weight, the Nikkei Stock Average index with a 20% weight, the Swiss Market index with a 7.5% weight, the S&P/ASX 200 index with a 7.5% weight and the Hang Seng index with a 5% weight); via BofA Merrill Lynch; pricing in April
- 0% notes due April 2024 linked to the S&P 500 index; via BofA Merrill Lynch; pricing in April
- 0% Capped Leveraged Index Return Notes due April 2021 linked

to the S&P 500 index; via BofA Merrill Lynch; pricing in April

- 0% market-linked step-up notes due April 2021 linked to the S&P 500 index; via BofA Merrill Lynch; pricing in April
- Autocallable market-linked step-up notes due April 2022 linked to the S&P 500 index; via BofA Merrill Lynch; pricing in April
- 0% capped buffered notes due in 24 to 27 months linked to the S&P 500 index; via Scotia Capital (USA) as underwriter with Goldman Sachs & Co. as dealer; Cusip: 064159NR3

BARCLAYS BANK PLC

- Trigger autocallable contingent yield notes due April 18, 2022 linked to BlackRock, Inc. common stock; via UBS Financial Services Inc. and Barclays; pricing April 12; Cusip: 06747A672
- Trigger autocallable contingent yield notes due April 18, 2022 linked to Boston Scientific Corp. common stock; via UBS Financial Services Inc. and Barclays; pricing April 12; Cusip: 06747A664
- Trigger autocallable contingent yield notes due April 18, 2022 linked to Juniper Networks, Inc. common stock; via UBS Financial Services Inc. and Barclays; pricing April 12; Cusip: 06747A656
- Phoenix autocallable notes due April 30, 2020 linked to the lesser performing of the Nasdaq-100 index and the Dow Jones Industrial Average; via Barclays; pricing April 25; Cusip: 06747MKC9
- Phoenix autocallable notes due April 30, 2020 linked to the lesser performing of the Nasdaq-100 index and the Dow Jones industrial average; via Barclays; pricing April 30; Cusip: 06747MLC8
- 0% barrier lock-in notes due April 28, 2023 linked to the S&P 500 index; via Barclays; pricing April 30; Cusip: 06747MLD6
- Callable contingent coupon notes due April 30, 2024 linked to the least performing of the S&P 500 index, the Russell 2000 index and the Dow Jones industrial average; via Barclays; pricing April 30; Cusip: 06747MKR6
- Phoenix autocallable notes due July 31, 2020 linked to the SPDR S&P Oil & Gas Exploration & Production exchange-traded fund;

■ Continued on page 52

Structured Products Calendar

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- via Barclays; pricing April 30; Cusip: 06747ML38
- Contingent income autocallable securities due April 18, 2022 linked to Chevron Corp. common stock; via Barclays and Morgan Stanley Wealth Management; pricing April 12; Cusip: 06747A771
- 0% capped buffered notes due April 29, 2020 linked to the iShares MSCI Emerging Markets ETF; via Barclays with J.P. Morgan Securities LLC and JPMorgan Chase Bank, NA as placement agents; pricing April 12; Cusip: 06747MP34
- Phoenix autocallable notes due April 17, 2029 linked to the lesser performing of the Russell 2000 index and the Nasdaq-100 index; via Barclays; pricing April 12; Cusip: 06747MN51
- 0% digital notes due July 15, 2020 linked to the S&P 500 index; via Barclays, J.P. Morgan Securities LLC and JPMorgan Chase Bank, NA; pricing April 12; Cusip: is 06747MNY8
- 0% contingent barrier notes due Oct. 15, 2020 linked to the S&P 500 index; via Barclays, J.P. Morgan Securities LLC and JPMorgan Chase Bank, NA; pricing April 12; Cusip: 06747MP26
- 0% contingent barrier return enhanced notes due April 18, 2022 linked to the S&P 500 index; via Barclays, J.P. Morgan Securities LLC and JPMorgan Chase Bank, NA; pricing April 12; Cusip: 06747MNZ5
- 0% SuperTrack notes due April 17, 2024 linked to the Vanguard FTSE All-World ex-US Small-Cap exchange-traded fund; via Barclays; pricing April 12; Cusip: 06747MLR5
- 0% dual directional buffered participation notes due Nov. 4, 2020 linked to the Dow Jones industrial average; via Barclays with Morgan Stanley Wealth Management handling distribution; pricing April 12; Cusip: 06747A870
- Buffered phoenix autocallable notes due Oct. 20, 2026 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via Barclays; pricing April 15; Cusip: 06747MMT0
- Trigger autocallable contingent yield notes due April 22, 2022 linked to the Nasdaq-100 index and the Russell 2000 index; via Barclays and UBS Financial Services Inc.; pricing April 16; Cusip: 06747A128
- Trigger autocallable contingent yield notes due April 19, 2024 linked to the S&P 500 index and the Russell 2000 index; via Barclays and UBS Financial Services Inc.; pricing April 16; Cusip: 06747A748
- Trigger autocallable contingent yield notes due April 19, 2029 linked to the Nasdaq-100 index and the Dow Jones industrial average; via Barclays and UBS Financial Services Inc.; pricing April 16; Cusip: 06747A110
- Fixed- to floating-rate notes due April 23, 2029 linked to the spread between the 10-year U.S. dollar ICE swap rate; via Barclays; pricing April 17; Cusip: 06747MMG8
- 0% buffered SuperTrack notes due April 22, 2021 linked to the lesser performing of the iShares Edge MSCI Min Vol Emerging Markets ETF and the iShares Edge MSCI Min Vol EAFE ETF; via Barclays; pricing April 17; Cusip: 06747MLE4
- Callable contingent coupon notes due April 21, 2022 linked to the least performing of the Russell 2000 index and the iShares MSCI EAFE ETF; via Barclays; pricing April 17; Cusip: 06747MNT9
- Callable contingent coupon notes due April 22, 2024 linked to the least performing of the S&P 500 index, the Russell 2000 index and the Nasdaq-100 index; via Barclays; pricing April 17; Cusip: 06747MP42
- Callable contingent coupon notes due April 22, 2022 linked to the least performing of the Euro Stoxx 50 index and the SPDR S&P Oil & Gas Exploration & Production ETF; via Barclays; pricing April 18; Cusip: 06747MP91
- 0% annual autocallable notes due April 24, 2025 linked to the least performing index of the Dow Jones industrial average, the S&P 500 index and the Russell 2000 index; via Barclays; pricing April 18; Cusip: 06747MMY9
- 0% annual autocallable notes due April 21, 2023 linked to the lesser performing of the S&P 500 index and the SPDR S&P Oil & Gas Exploration & Production exchange-traded fund; via Barclays; pricing April 18; Cusip: 06747MLV6
- 0% notes due July 22, 2021 linked to the Barclays Trailblazer Sectors 5 index; via Barclays; pricing April 18; Cusip: 06747MLW4

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- Callable contingent coupon notes due April 21, 2022 linked to the least performing of the S&P 500 index and the SPDR S&P Oil & Gas Exploration & Production ETF; via Barclays; pricing April 18; Cusip: 06747MLT1
- 0% annual autocallable notes due April 21, 2023 linked to the lesser performing of the S&P 500 index and the SPDR S&P Oil & Gas Exploration & Production exchange-traded fund; via Barclays; pricing April 18; Cusip: 06747MLV6
- 0% annual autocallable notes due April 21, 2023 linked to the lesser performing of the S&P 500 index and the SPDR S&P Oil & Gas Exploration & Production exchange-traded fund; via Barclays; pricing April 18; Cusip: 06747MLU8
- Callable contingent coupon notes due April 21, 2022 linked to the least performing of the S&P 500 index and the SPDR S&P Oil & Gas Exploration & Production ETF; via Barclays; pricing April 18; Cusip: 06747MLS3
- 0% notes due Oct. 28, 2021 linked to the Barclays Trailblazer Sectors 5 index; via Barclays; pricing April 25; Cusip: 06747MMQ6
- 0% notes due April 28, 2022 linked to the Euro Stoxx 50 index; via Barclays; pricing April 25; Cusip: 06747MKK1
- Phoenix autocallable notes due April 28, 2022 linked to the least performing of the common stocks of Citigroup Inc., CVS Health Corp. and 3M; via Barclays; pricing April 25; Cusip: 06747MMZ6
- Callable contingent coupon notes due April 30, 2029 linked to the lesser performing of the Euro Stoxx 50 index and the Russell 2000 index; via Barclays; pricing April 25; Cusip: 06747MME3
- 0% capped buffer gears due April 30, 2021 linked to the iShares MSCI Emerging Markets ETF; via Barclays; pricing April 25; Cusip: 06747A821
- 0% notes due April 28, 2023 linked to the iShares MSCI EAFE exchange-traded fund and the iShares MSCI Emerging Markets exchange-traded fund; via Barclays; pricing April 25; Cusip: 06747MKT2
- 0% buffered digital plus notes due April 30, 2024 linked to the S&P 500 index; via Barclays; pricing April 25; Cusip: 06747MLJ3
- Callable contingent coupon notes due April 30, 2024 linked to the least performing of the S&P 500 index, the Russell 2000 index and the Dow Jones industrial average; via Barclays; pricing April 25; Cusip: 06747MM94
- Step-up callable contingent payment notes due April 30, 2029 linked to the least performing of the S&P 500 index and the Russell 2000 index; via Barclays; pricing April 25; Cusip: 06747MLZ7
- Phoenix autocallable notes due April 30, 2029 linked to the least performing of the S&P 500 index, the Russell 2000 index and the Nasdaq-100 index; via Barclays; pricing April 25; Cusip: 06747MM45
- Phoenix autocallable notes due April 28, 2022 linked to the least performing of the common stocks of Walt Disney Co., Goldman Sachs Group, Inc. and Intel Corp.; via Barclays; pricing April 25; Cusip: 06747MN28
- Phoenix autocallable notes due April 30, 2020 linked to the lesser performing of the Nasdaq-100 index and the Dow Jones industrial average; via Barclays; pricing April 30; Cusip: 06747MLC8
- 0% barrier lock-in notes due April 28, 2023 linked to the S&P 500 index; via Barclays; pricing April 30; Cusip: 06747MLD6
- Callable contingent coupon notes due April 30, 2024 linked to the least performing of the S&P 500 index, the Russell 2000 index and the Dow Jones industrial average; via Barclays; pricing April 30; Cusip: 06747MKR6
- Phoenix autocallable notes due July 31, 2020 linked to the SPDR S&P Oil & Gas Exploration & Production exchange-traded fund; via Barclays; pricing April 30; Cusip: 06747ML38
- 0% notes due Oct. 29, 2021 linked to the Barclays Trailblazer Sectors 5 index; via Barclays; pricing April 30; Cusip: 06747MMR4
- 0% market-linked securities with leveraged upside participation and fixed-percentage buffered downside due May 3, 2024 linked to the Euro Stoxx 50 index; via Barclays and Wells Fargo Securities, LLC; pricing April 30; Cusip: 06747MMC7
- Callable contingent coupon notes due April 29, 2022 linked to the

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- least performing of the S&P 500 index and the SPDR S&P Oil & Gas Exploration & Production ETF; via Barclays; pricing April 30; Cusip: 06747ML20
- 0% dual directional notes due Oct. 29, 2021 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via Barclays; pricing April 30; Cusip: 06747MKD7
- 8.5% STEP Income Securities due April 2020 linked to the common stock of Amazon.com, Inc.; via BofA Merrill Lynch; pricing in April

BOFA FINANCE LLC

- Contingent income autocallable yield notes due Oct. 28, 2022 linked to the worst performing of the Dow Jones industrial average and the Russell 2000 index; via BofA Merrill Lynch; pricing April 26; Cusip: 09709TPY1
- Autocallable notes due Oct. 29, 2026 linked to the S&P 500 Low Volatility High Dividend index; via BofA Merrill Lynch; pricing April 26; Cusip: 09709TPS4
- Contingent income buffered autocallable notes due Oct. 29, 2026 linked to the least performing of the VanEck Vectors Gold Miners ETF and the SPDR S&P Oil & Gas Exploration & Production ETF; via BofA Merrill Lynch; pricing April 26; Cusip: 09709TPT2
- 0% autocallable market-linked step-up notes due April 2022 linked to an equity index basket (Euro Stoxx 50 index with an initial weight of 40%, the FTSE 100 index with an initial weight of 20%, the Nikkei Stock Average index with an initial weight of 20%, the Swiss Market index with an initial weight of 7.5%, the S&P/ASX 200 index with an initial weight of 7.5% and the Hang Seng index with an initial weight of 5%); via BofA Merrill Lynch; pricing in April
- Autocallable market-linked step-up notes due April 2024 linked to the Russell 2000 index; via BofA Merrill Lynch; pricing in April
- 0% Bear Strategic Accelerated Redemption Securities due April 2021 linked to the Russell 2000 index; via BofA Merrill Lynch; pricing in April

- 0% leveraged buffered notes due in 19 to 22 months linked to the MSCI EAFE index; via BofA Merrill Lynch; Cusip: 09709TPG0
- 0% leveraged buffered notes due in 16 to 19 months linked to the S&P 500 index; via BofA Merrill Lynch; Cusip: 09709TPZ8

CANADIAN IMPERIAL BANK OF COMMERCE

- 0% Accelerated Return Notes due June 2020 linked to the Russell 2000 index; via BofA Merrill Lynch; pricing in April
- Autocallable market-linked step-up notes due April 2022 linked to the Russell 2000 index; via BofA Merrill Lynch; pricing in April
- 0% Accelerated Return Notes due June 2020 linked to the S&P 500 index; via BofA Merrill Lynch; pricing in April
- 0% digital index-linked notes due in 27 to 30 months linked to the S&P 500 index; via CIBC World Markets Corp.; Cusip: 13605WQL8
- 0% capped leveraged notes due in 13 to 15 months tied to the S&P 500 index; via CIBC World Markets Corp.; Cusip: 13605WPZ8
- 0% capped leveraged notes due in 13 to 15 months tied to the S&P 500 index; via CIBC World Markets Corp.; Cusip: 13605WQD6
- 0% digital index-linked notes due in 16 to 19 months linked to the S&P 500 index; via CIBC World Markets Corp.; Cusip: 13605WPW5
- 19- to 22-month 0% capped leveraged buffered notes linked to the S&P 500 index; via CIBC World Markets Corp.; Cusip: 13605WQH7
- 0% digital index-linked notes due in 23 to 26 months linked to the S&P 500 index; via CIBC World Markets Corp.; Cusip: 13605WQF1

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CITIGROUP GLOBAL MARKETS HOLDINGS INC.

- 0% autocallble market-linked notes due Oct. 29, 2026 linked to the Citi Dynamic Asset Selector 5 Excess Return index; via Citigroup Global Markets Inc.; pricing April 22; Cusip: 17326YF76
- 21- to 24-month 0% buffered digital notes linked to the Euro Stoxx 50 index; via Citigroup Global Markets Inc.; Cusip: 17326Y6F8
- Trigger autocallable contingent yield notes due April 19, 2024 linked to the least performing of the Dow Jones industrial average and the MSCI Emerging Markets index; via UBS Financial Services Inc. and Citigroup Global Markets Inc.; pricing April 16; Cusip: 17326W647
- Autocallable contingent coupon equity-linked securities due Oct. 21, 2019 linked to the worse performing of the common stocks of Netflix, Inc., Facebook, Inc., Alphabet Inc. and Amazon.com, Inc.; via Citigroup Global Markets Inc.; pricing April 16; Cusip: 17324XGG9
- 7.85% autocallable equity-linked securities due April 21, 2020 tied to the worst performing of the S&P 500 index and the Russell 2000 index; via Citigroup Global Markets Inc.; pricing April 16; Cusip: 17326YBT2
- 0% autocallable securities due April 24, 2025 linked to the S&P 500 index, the Russell 2000 index and the Dow Jones industrial average; via Citigroup Global Markets Inc.; pricing April 18; Cusip: 17326Y5S1
- 0% autocallble market-linked notes due Oct. 29, 2026 linked to the Citi Dynamic Asset Selector 5 Excess Return index; via Citigroup Global Markets Inc.; pricing April 22; Cusip: 17326YF76
- Autocallable contingent coupon equity-linked securities due April 27, 2020 linked to the worst performing of the common stocks of Verizon Communications Inc. and AT&T Inc.; via Citigroup Global Markets Inc.; pricing April 22; Cusip: 17324XHE3
- Autocallable contingent coupon equity-linked securities due April 27, 2020 linked to the worse performing of the common stocks of Apple Inc. and Amazon.com, Inc.; via Citigroup Global Markets Inc.; pricing April 22; Cusip: 17324XJB7
- 0% buffer securities due May 6, 2020 linked to the SPDR S&P 500 ETF trust; via Citigroup Global Markets Inc.; pricing April 23; Cusip: 17326YGL4
- 0% dual directional market-linked notes due April 28, 2022 linked to the Dow Jones Industrial Average; via Citigroup Global Markets Inc.; pricing April 25; Cusip: 17326YZF6
- 0% buffered digital securities due April 28, 2022 linked to the Dow Jones industrial average; via Citigroup Global Markets Inc.; pricing April 25; Cusip: 17326YZ41
- 0% index-linked notes due April 29, 2027 tied to the Dow Jones Industrial Average; via Goldman Sachs & Co.; pricing April 25; Cusip: 40056F5K7
- 0% enhanced barrier digital plus securities due April 30, 2024 linked to the Euro Stoxx 50 index; via Citigroup Global Markets Inc.; pricing April 25; Cusip: 17326YQA7
- 0% buffered digital plus securities due April 30, 2024 linked to the Euro Stoxx 50 index; via Citigroup Global Markets Inc.; pricing April 25; Cusip: 17326YXY7
- Autocallable contingent coupon equity-linked securities due April 30, 2024 linked to the least performing of the SPDR S&P Oil & Gas Exploration & Production ETF and the VanEck Vectors Gold Miners ETF; via Citigroup Global Markets Inc.; pricing April 25; Cusip: 17326YDP8
- Autocallable contingent coupon equity-linked securities due April 30, 2024 linked to the lesser performing of the Dow Jones industrial average, the Russell 2000 index and the Nasdaq-100 index; via Citigroup Global Markets Inc.; pricing April 25; Cusip: 17326YGP5
- 0% market-linked notes due April 28, 2022 linked to the Euro Stoxx 50 index; via Citigroup Global Markets Inc.; pricing April 25; Cusip: 17326YXR2
- Contingent coupon equity-linked securities due Oct. 29, 2020 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via Citigroup Global Markets Inc.; pricing April 25; Cusip: 17326YZ66
- 0% autocallable securities due April 30, 2024 linked to the worst

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- performing of the S&P 500 index and the Russell 2000 index; via Citigroup Global Markets Inc.; pricing April 25; Cusip: 17326YGB6
- 0% contingent upside participation market-linked notes due Oct. 29, 2020 linked to the S&P 500 index; via Citigroup Global Markets Inc.; pricing April 25; Cusip: 17326YCE4
- 0% autocallable market-linked notes due April 30, 2026 linked to the Citi Dynamic Asset Selector 5 Excess Return index; via Citigroup Global Markets Inc.; pricing April 25; Cusip: 17326YKE5
- Callable step-up coupon notes due April 30, 2022; via Citigroup Global Markets Inc.; pricing April 26; Cusip: 17326YVU7
- Callable step-up coupon notes due Oct. 30, 2024; via Citigroup Global Markets Inc.; pricing April 26; Cusip: 17326Y2S4
- Floating-rate notes due May 2, 2024 linked to Libor; via Citigroup Global Markets Inc.; pricing April 30; Cusip: 17326YTF3
- 0% market-linked securities – leveraged upside participation to a cap and fixed percentage buffered downside due May 3, 2024 linked to an ETF basket; via Wells Fargo Securities LLC and Citigroup Global Markets Inc.; pricing April 30; Cusip: 17326YQU3
- Callable step-up coupon notes due April 30, 2022; via Citigroup Global Markets Inc.; pricing April 26; Cusip: 17326YVU7
- Callable step-up coupon notes due April 30, 2029; via Citigroup Global Markets Inc.; pricing April 26; Cusip: 17326YY42
- 0% notes due May 5, 2022 linked to the iShares MSCI EAFE ETF; via Citigroup Global Markets Inc.; pricing April 30; Cusip: 17326YFF8
- 0% buffer securities due June 4, 2020 linked to the iShares MSCI Emerging Markets ETF; via Citigroup Global Markets Inc.; pricing April 30; Cusip: 17326YHDI
- 0% autocallable securities due May 5, 2022 linked to the worst performing of the S&P 500 index and the Russell 2000 index; via Citigroup Global Markets Inc.; pricing April 30; Cusip: 17326Y4H6
- 0% buffer securities due June 4, 2020 linked to the S&P 500 index; via Citigroup Global Markets Inc.; pricing April 30; Cusip: 17326YUJ3
- 0% buffered digital securities due May 5, 2022 linked to the least performing of the Russell 2000 index and the S&P 500 index; via Citigroup Global Markets Inc.; pricing April 30; Cusip: 17326YJV9
- 21- to 24-month 0% buffered digital notes linked to the Euro Stoxx 50 index; via Citigroup Global Markets Inc.; Cusip: 17326Y6F8
- 0% buffered equity notes due in 24 to 27 months linked to a basket of indexes (Euro Stoxx 50 index with a 36% weight, the Topix index with a 27% weight, the FTSE 100 index with a 20% weight, the Swiss Market index with a 9% weight and the S&P/ASX 200 index with an 8% weight); via Citigroup Global Markets Inc.; Cusip: 17326YHZ2
- 0% buffered digital notes due in 16 to 18 months linked to the Euro Stoxx 50 index; via Citigroup Global Markets Inc.; Cusip: 17326YCL8
- 0% buffered digital securities due in 13 to 15 months linked to the SPDR S&P Metals & Mining ETF; via Citigroup Global Markets Inc.; Cusip: 17326YUB0
- 17- to 20-month 0% buffered notes linked to the S&P 500 index; via Citigroup Global Markets Inc.; Cusip: 17326YB39

CREDIT SUISSE AG, LONDON BRANCH

- Contingent coupon autocallable yield notes due April 18, 2022 linked to the least performing of the shares of CVS Health Corp. and Walgreens Boots Alliance, Inc.; via Credit Suisse Securities (USA) LLC; pricing April 12; Cusip: 22552FAT9
- Autocallable contingent income securities due April 17, 2020 linked to the Euro Stoxx Banks index; via Credit Suisse Securities (USA) LLC with Morgan Stanley Smith Barney LLC handling distribution; pricing April 12; Cusip: 22552F7K2

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- Callable contingent income securities due Oct. 15, 2021 linked to the worst performing of the S&P 500 index, the Russell 2000 index and the Euro Stoxx 50 index; via Credit Suisse Securities (USA) LLC as agent with Morgan Stanley Smith Barney LLC handling distribution; pricing April 12; Cusip: 22552FA77
- Contingent coupon autocallable yield notes due July 20, 2020 linked to the lowest performing of the Russell 2000 index and the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing April 15; Cusip: 22552F6T4
- Contingent coupon autocallable yield notes due Oct. 19, 2020 linked to the lowest performing of the Russell 2000 index and the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing April 15; Cusip: 22552F5B4
- 0% dual directional trigger jump securities due April 21, 2022 linked to the SPDR S&P Oil & Gas Exploration & Production exchange-traded fund; via Credit Suisse Securities (USA) LLC and Morgan Stanley Smith Barney LLC; pricing April 15; Cusip: 22550F112
- Trigger autocallable contingent yield notes due April 22, 2022 linked to the MSCI Emerging Markets index and the Euro Stoxx 50 index; via UBS Financial Services Inc.; pricing April 16; Cusip: 22550F161
- Contingent coupon autocallable reverse convertible securities due July 20, 2020 linked to Bank of America Corp. stock; via Credit Suisse Securities (USA) LLC; pricing April 16; Cusip: 22549JJ92
- Trigger autocallable contingent yield notes due April 22, 2022 linked to the S&P 500 index and the Euro Stoxx 50 index; via UBS Financial Services Inc. and Credit Suisse Securities (USA) LLC; pricing April 16; Cusip: 22550F211
- 0% digital buffered notes due April 28, 2022 linked to the Dow Jones Industrial Average; via Credit Suisse Securities (USA) LLC; pricing April 25; Cusip: 22552F4A7
- Contingent coupon autocallable yield notes due April 29, 2022 linked to the least performing of the shares of Apple Inc., Amazon.com, Inc., Alphabet Inc. and Netflix, Inc.; via Incapital LLC; pricing April 25; Cusip: 22552F7H9
- Step-up contingent coupon callable yield notes due April 29, 2022 linked to the Nasdaq-100 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing April 25; Cusip: 22552F7C0
- Contingent coupon callable yield notes due April 29, 2022 linked to the lowest performing of the Russell 2000 index and the Euro Stoxx Banks index; via Credit Suisse Securities (USA) LLC; pricing April 25; Cusip: 22552F7A4
- Contingent coupon autocallable yield notes due April 30, 2024 linked to the lowest performing of the Russell 2000 index and the Euro Stoxx Banks index; via Credit Suisse Securities (USA) LLC; pricing April 25; Cusip: 22552F670
- Contingent coupon autocallable yield notes due Oct. 30, 2020 linked to the lowest performing of the Russell 2000 index and the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing April 25; Cusip: 22552F5A6
- Contingent coupon autocallable yield notes due April 30, 2024 linked to the lesser performing of the VanEck Vectors Gold Miners ETF and the SPDR S&P Oil & Gas Exploration & Production ETF; via Credit Suisse Securities (USA) LLC; pricing April 25; Cusip: 22552F7D8
- 9.45% to 10.45% autocallable yield notes due April 29, 2022 linked to the least performing of the shares of Apple Inc., Amazon.com, Inc., Alphabet Inc. and Netflix, Inc.; via Incapital LLC; pricing April 25; Cusip: 22552FA69
- 0% trigger absolute return step securities due April 30, 2024 linked to Euro Stoxx 50 index; via UBS Financial Services Inc.; pricing April 26; Cusip: 22550F153
- 0% allocation securities due April 30, 2024 linked to a basket of the S&P 500 index, the MSCI EAFE index and the MSCI Emerging Markets index; via UBS Financial Services Inc.; pricing April 26; Cusip: 22550F187
- Contingent coupon autocallable reverse convertible securities due Aug. 3, 2020 linked to the common stock of Alaska Air Group, Inc.; via Credit Suisse Securities (USA) LLC; pricing April 29; Cusip: 22549JK41
- Contingent coupon autocallable reverse convertible securities due Aug. 3, 2020 linked to the common stock of Netflix, Inc.; via

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- Credit Suisse Securities (USA) LLC; pricing April 29; Cusip: 22549JK33
- 0% dual directional buffered notes due Nov. 4, 2020 linked to the Dow Jones industrial average; via Credit Suisse Securities (USA) LLC as agent with Morgan Stanley Smith Barney LLC handling distribution; pricing April 30; Cusip: 22550F252
 - 0% CS notes due May 3, 2024 linked to the Dow Jones industrial average; via Credit Suisse Securities (USA) LLC; pricing April 30; Cusip: 22552FA44
 - Contingent coupon autocallable yield notes due May 4, 2020 linked to the lowest performing of the Nasdaq-100 index and the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing April 30; Cusip: 22552FA28
 - 0% digital barrier notes due June 3, 2020 linked to the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing April 30; Cusip: 22552F4L3
 - Contingent coupon callable yield notes due Feb. 3, 2022 linked to the lowest performing of the Russell 2000 index and the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing April 30; Cusip: 22552F4G4
 - 0% digital plus barrier securities due May 3, 2024 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing April 30; Cusip: 22552F4R0
 - Contingent coupon autocallable yield notes due Aug. 3, 2020 linked to the lowest performing of the Russell 2000 index and the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing April 30; Cusip: 22552F6S6
 - 0% buffered accelerated return equity securities due June 3, 2020 linked to the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing April 30; Cusip: 22552F4M1
 - Contingent coupon autocallable yield notes due Aug. 3, 2020 linked to the lowest performing of the S&P 500 index, the Euro Stoxx 50 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing April 30; Cusip: 22552F6U1
 - 0% buffered accelerated return equity securities due Nov. 4, 2020 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing April 30; Cusip: 22552F4P4
 - Contingent coupon autocallable yield notes due May 3, 2021 linked to the lesser performing of the SPDR S&P Biotech ETF and the SPDR S&P Oil & Gas Exploration & Production ETF; via Credit Suisse Securities (USA) LLC; pricing April 30; Cusip: 22552F3W0
 - Autocallable market-linked securities with contingent coupon and contingent downside due April 27, 2023 linked to worst performing of the S&P 500 index, the Russell 2000 index and the Euro Stoxx 50 index; via Wells Fargo Securities LLC; pricing April 29; Cusip: 22552F6W7

GS FINANCE CORP.

- 0% autocallable notes due April 23, 2026 linked to the GS Momentum Builder Multi-Asset 5S ER index; via Goldman Sachs & Co. LLC; pricing April 16; Cusip: 40056FBL8
- 0% step-down trigger autocallable notes due April 19, 2024 linked to the lesser performing of the Nasdaq-100 index and the Euro Stoxx 50 index; via Goldman Sachs & Co. LLC; pricing April 16; Cusip: 36257D477
- Callable contingent coupon notes due April 23, 2024 linked to the iShares MSCI Emerging Markets ETF and the Euro Stoxx 50 index; via Goldman Sachs & Co. LLC; pricing April 16; Cusip: 40056FBH7
- 0% autocallable notes due April 30, 2026 linked to the Motif Capital Aging of America 7 ER index; via Goldman Sachs & Co.; pricing April 16; Cusip: 40056F5E1
- 0% autocallable notes due April 30, 2026 linked to the Motif Capital National Defense 7 ER index; via Goldman Sachs & Co.; pricing April 16; Cusip: 40056F5D3
- Autocallable contingent coupon notes due Oct. 23, 2020 linked to the Russell 2000 index and the S&P 500 index; via Goldman Sachs & Co.; pricing April 16; Cusip: 40056F4M4
- Trigger autocallable contingent yield notes due April 19, 2029

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- linked to the Russell 2000 index and the Euro Stoxx 50 index; via UBS Financial Services Inc. and Goldman Sachs & Co. LLC; pricing April 16; Cusip: 36257D485
- Autocallable contingent coupon notes due Oct. 23, 2020 linked to the Russell 2000 index, the S&P 500 index and the Euro Stoxx 50 index; via Goldman Sachs & Co.; pricing April 16; Cusip: 40056F4N2
- 0% buffered index-linked notes due April 19, 2024 tied to the S&P 500 index; via Goldman Sachs & Co.; pricing April 16; Cusip: 40056F4R3
- Autocallable contingent coupon index-linked notes due Oct. 23, 2020 linked to the S&P 500 index and the Russell 2000 index; via Goldman Sachs & Co.; pricing April 16; Cusip: 40056F4M4
- Callable contingent coupon notes due April 22, 2024 linked to the least performing of the S&P 500 index, the Russell 2000 index and the Nasdaq-100 index; via Goldman Sachs & Co.; pricing April 16; Cusip: 40056F4Q5
- Autocallable contingent coupon index-linked notes due Oct. 23, 2020 linked to the S&P 500 index, the Euro Stoxx 50 index and the Russell 2000 index; via Goldman Sachs & Co.; pricing April 16; Cusip: 40056F4N2
- Trigger autocallable contingent yield notes due April 19, 2029 linked to the Russell 2000 index and the Euro Stoxx 50 index; via UBS Financial Services Inc. and Goldman Sachs & Co. LLC; pricing April 16; Cusip: 36257D485
- Callable contingent coupon notes due April 19, 2024 linked to the least performing of the S&P 500 index, the Russell 2000 index and the Nasdaq-100 index; via Goldman Sachs & Co.; pricing April 16; Cusip: 40056F4Q5
- 0% autocallable index-linked notes due April 23, 2024 tied to the Nasdaq-100 index and the Russell 2000 index; via Goldman Sachs & Co.; pricing April 16; Cusip: 40056F4L6
- 0% buffered notes due Oct. 22, 2020 linked to the S&P 500 index; via Goldman Sachs & Co. LLC; pricing April 17; Cusip: 40056F6U4
- Callable contingent coupon notes due April 12, 2023 linked to the Russell 2000 index and the S&P 500 index; via Goldman Sachs & Co. LLC; pricing April 18; Cusip: 40056F7B5
- Callable contingent coupon notes due April 29, 2024 linked to the Russell 2000 index and the S&P 500 index; via Goldman Sachs & Co. LLC; pricing April 24; Cusip: 40056F6K6
- 0% leveraged index-linked notes due April 30, 2025 tied to the Euro Stoxx 50 index; via Goldman Sachs & Co.; pricing April 25; Cusip: 40056F5L5
- 0% autocallable index-linked notes due May 2, 2024 tied to the Euro Stoxx 50 index and the Russell 2000 index; via Goldman Sachs & Co.; pricing April 25; Cusip: 40056F5P6
- 0% index-linked notes due May 29, 2020 linked to the lesser performing of the Nasdaq-100 index and the Russell 2000 index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056FAH8
- 0% market-linked notes due Sept. 20, 2023 linked to an equally weighted basket consisting of the Euro Stoxx 50 index, the S&P 500 index and the Topix index; via Goldman Sachs & Co. LLC and Morgan Stanley Wealth Management; pricing April 26; Cusip: 36257D436
- 0% bearish barrier early redeemable market-linked notes with daily barrier observation linked to the S&P 500 index, due between July 10, 2020 and Aug. 10, 2020; via UBS Financial Services Inc. and Goldman Sachs & Co. LLC; pricing April 26; Cusip: 40056FAZ8
- Callable contingent coupon notes due April 30, 2029 linked to the least performing of the S&P 500 index, the Russell 2000 index and the Euro Stoxx 50 index; via Goldman Sachs & Co. LLC; pricing April 26; Cusip: 40056F7E9
- 0% leveraged index-linked notes due April 28, 2022 tied to the Euro Stoxx 50 index; via Goldman Sachs & Co.; pricing April 25; Cusip: 40056F6B6
- 0% leveraged buffered notes due April 30, 2024 linked to the Euro Stoxx 50 index; via Goldman Sachs & Co.; pricing April 25; Cusip: 40056F5N1
- Autocallable contingent coupon index-linked notes due Aug. 3,

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- 2020 linked to the Euro Stoxx 50 index and the Russell 2000 index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056FAK1
- 0% index-linked notes due Oct. 3, 2022 tied to the Euro Stoxx 50 index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056FB20
 - 0% notes due Jan. 30, 2024 linked to the GS Momentum Builder Multi-Asset 5S ER index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056F6R1
 - 0% notes due Jan. 29, 2026 linked to the GS Momentum Builder Multi-Asset 5S ER index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056F6S9
 - 0% autocallable notes due May 11, 2026 linked to the GS Momentum Builder Multi-Asset 5S ER index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056FAD7
 - 0% autocallable notes due May 11, 2026 linked to the GS Momentum Builder Multi-Asset 5S ER index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056F7M1
 - Autocallable contingent coupon index-linked notes due Aug. 3, 2020 linked to the Euro Stoxx 50 index and the Russell 2000 index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056FAK1
 - 0% index-linked notes due Oct. 3, 2022 tied to the Euro Stoxx 50 index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056FB20
 - 0% notes due Jan. 30, 2024 linked to the GS Momentum Builder Multi-Asset 5S ER index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056F6R1
 - 0% notes due Jan. 29, 2026 linked to the GS Momentum Builder Multi-Asset 5S ER index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056F6S9
 - 0% autocallable notes due May 11, 2026 linked to the GS Momentum Builder Multi-Asset 5S ER index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056FA21
 - 0% autocallable notes due May 11, 2026 linked to the GS Momentum Builder Multi-Asset 5S ER index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 38149J2M1
 - 0% autocallable notes due May 11, 2026 linked to the GS Momentum Builder Multi-Asset 5S ER index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056FAD7
 - 0% autocallable notes due May 11, 2026 linked to the GS Momentum Builder Multi-Asset 5S ER index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056F7M1
 - 0% leveraged buffered notes due April 30, 2024 linked to the MSCI EAFE index; via Goldman Sachs & Co.; pricing April 25; Cusip: 40056F5R2
 - 0% autocallable notes due May 11, 2026 linked to the Motif Capital Aging of America 7 ER index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056FA54
 - 0% autocallable notes due May 11, 2026 linked to the Motif Capital National Defense 7 ER index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056FA70
 - Callable buffered monthly range accrual notes due Oct. 30, 2026 linked to the S&P 500 index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056FAW5
 - Autocallable contingent coupon index-linked notes due Nov. 2, 2020 linked to the S&P 500 index, the Euro Stoxx 50 index and the Russell 2000 index; via Goldman Sachs & Co.; pricing April 25; Cusip: 40056F5S0
 - 0% index-linked notes due Jan. 28, 2022 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via Goldman Sachs & Co.; pricing April 25; Cusip: 40056F6F7
 - 4% callable fixed-coupon buffered notes due April 30, 2024 linked to the S&P 500 index; via Goldman Sachs & Co.; pricing April 25; Cusip: 40056F6A8
 - 0% leveraged buffered notes due April 30, 2024 linked to the S&P 500 index; via Goldman Sachs & Co.; pricing April 25; Cusip: 40056F5M3
 - 0% autocallable index-linked notes due May 2, 2024 tied to the S&P 500 index and the Russell 2000 index; via Goldman Sachs & Co. LLC; pricing April 25; Cusip: 40056FAK1

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- Co.; pricing April 25; Cusip: 40056F5Q4
- Autocallable contingent coupon notes due Nov. 2, 2020 linked to the Russell 2000 index and the S&P 500 index; via Goldman Sachs & Co.; pricing April 25; Cusip: 40056F4T9
- 0% index-linked notes due April 30, 2024 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via Goldman Sachs & Co.; pricing April 25; Cusip: 40056F5Z4
- 0% index-linked notes due April 30, 2024 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via Goldman Sachs & Co.; pricing April 25; Cusip: 40056F5U5
- 0% index-linked notes due April 30, 2024 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via Goldman Sachs & Co.; pricing April 25; Cusip: 40056F5T8
- 0% index-linked notes due April 30, 2024 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via Goldman Sachs & Co.; pricing April 25; Cusip: 40056F5V3
- 0% index-linked notes due April 30, 2024 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via Goldman Sachs & Co.; pricing April 25; Cusip: 40056F5X9
- 0% buffered index-linked notes due April 30, 2024 tied to the S&P 500 index; via Goldman Sachs & Co.; pricing April 25; Cusip: 40056F4S1
- 0% leveraged notes due July 30, 2020 linked to the lesser performing of the Dow Jones industrial average and the S&P MidCap 400 index; via Goldman Sachs & Co. LLC; pricing April 26; Cusip: 40056FBK0
- 0% market-linked notes due Sept. 20, 2023 linked to an equally-weight basket of indexes (Euro Stoxx 50 index, the S&P 500 index and the Topix index); via Goldman Sachs & Co. LLC; pricing April 26; Cusip: 36257D436
- Callable buffered monthly range accrual notes due April 30, 2026 linked to the Russell 2000 index; via Goldman Sachs & Co.; pricing April 26; Cusip: 40056F6J9
- Callable contingent coupon notes due Oct. 30, 2026 linked to the Russell 2000 index and the S&P 500 index; via Goldman Sachs &
- Co.; pricing April 26; Cusip: 40056F6H3
- Callable contingent coupon notes due May 2, 2022 linked to the Russell 2000 index and the Euro Stoxx 50 index; via Goldman Sachs & Co. LLC; pricing April 26; Cusip: 40056F6M2
- 0% trigger jump securities due May 5, 2021 linked to the Apple Inc. stock; via Goldman Sachs & Co. LLC; pricing April 30; Cusip: 36257D501
- 0% leveraged buffered notes due May 5, 2021 linked to the S&P 500 index; via Goldman Sachs & Co. LLC; pricing April 30; Cusip: 40056FAP0
- 0% notes due May 3, 2024 linked to the GS Momentum Builder Multi-Asset 5S ER index; via Goldman Sachs & Co. LLC; pricing April 30; Cusip: 40056F6X8
- 0% autocallable notes due May 14, 2024 linked to the GS Momentum Builder Multi-Asset 5S ER index; via Goldman Sachs & Co. LLC; pricing April 30; Cusip: 40056F7H2
- 0% autocallable notes due May 14, 2024 linked to the Motif Capital Aging of America 7 ER index; via Goldman Sachs & Co. LLC; pricing April 30; Cusip: 40056FA96
- 0% index-linked notes due June 3, 2020 tied to the Nasdaq-100 index and the Russell 2000 index; via Goldman Sachs & Co. LLC; pricing April 30; Cusip: 40056FAJ4
- Contingent income callable securities due May 3, 2029 linked to the S&P 500 index; via Goldman Sachs & Co. LLC as underwriter with Morgan Stanley Wealth Management handling distribution; pricing April 30; Cusip: 40056FAL9
- 0% leveraged buffered notes due May 3, 2024 linked to the S&P 500 index; via Goldman Sachs & Co. LLC; pricing April 30; Cusip: 40056FAM7
- Autocallable contingent coupon index-linked notes due Nov. 6, 2020 linked to the S&P 500 index, the Euro Stoxx 50 index and the Russell 2000 index; via Goldman Sachs & Co.; pricing April 30; Cusip: 40056F4U6
- Autocallable contingent coupon index-linked notes due Nov. 6, 2020 linked to the S&P 500 index and the Russell 2000 index; via

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- Goldman Sachs & Co.; pricing April 30; Cusip: 40056F5W1
- 0% autocallable index-linked notes due May 9, 2022 tied to the S&P 500 index and the Russell 2000 index; via Goldman Sachs & Co.; pricing April 30; Cusip: 40056F5Y7
- 0% leveraged buffered notes due May 5, 2021 linked to the Russell 2000 index; via Goldman Sachs & Co. LLC; pricing April 30; Cusip: 40056FAF2
- 0% notes due May 4, 2023 linked to the Dow Jones industrial average; via Goldman Sachs & Co. LLC; pricing May 1; Cusip: 40056FB87
- 0% leveraged buffered notes due Nov. 4, 2021 linked to the MSCI EAFE index; via Goldman Sachs & Co. LLC; pricing May 1; Cusip: 40056FB95
- 0% leveraged buffered notes due Nov. 4, 2021 linked to the MSCI Emerging Markets index; via Goldman Sachs & Co. LLC; pricing May 1; Cusip: 40056FB79
- 0% leveraged buffered notes due May 5, 2022 linked to the S&P 500 index; via Goldman Sachs & Co. LLC; pricing May 1; Cusip: 40056FB53
- 0% leveraged buffered notes due May 5, 2022 linked to the Russell 2000 index; via Goldman Sachs & Co. LLC; pricing May 1; Cusip: 40056FB61
- 0% leveraged buffered notes due in 24 to 27 months linked to the MSCI EAFE index; via Goldman Sachs & Co.; Cusip: 40056EYQ5
- 0% index-linked notes due in 36 months tied to the MSCI Emerging Markets index and the MSCI AC ASIA index; via Goldman Sachs & Co.; Cusip: 40056EYK8
- 0% autocallable notes due in 84 months linked to the Motif Capital National Defense 7 ER index; via Goldman Sachs & Co.; Cusip: 40056F2W4
- 0% autocallable notes due in 84 months linked to the Motif Capital National Defense 7 ER index; via Goldman Sachs & Co.; Cusip: 40056EZX9
- 36-month 0% notes linked to the S&P 500 index and the Russell 2000 index; via Goldman Sachs & Co. LLC; Cusip: 40056EU30
- 0% leveraged buffered digital notes due in 72 months linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via Goldman Sachs & Co.; Cusip: 40056EXP8
- 0% leveraged basket-linked notes due in 18 to 21 months linked to an unequally weighted basket of ordinary shares of the 22 Spanish companies included in the MSCI Spain 25/50 index; via Goldman Sachs & Co.; Cusip: 40056EYJ1

HSBC USA, INC.

- Autocallable contingent income barrier notes due April 30, 2029 linked to the least performing of the Russell 2000 index, S&P 500 index and Euro Stoxx 50 index; via HSBC Securities (USA) Inc.; pricing April 25; Cusip: 40435ULF9
- 0% buffered uncapped market participation securities due May 3, 2023 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing April 25; Cusip: 40435UKJ2
- 0% performance allocator notes due April 30, 2024 linked to three baskets of regional indexes (U.S. basket consists of the S&P 500 index, Russell 2000 index; Europe basket consists of the Euro Stoxx 50 index, FTSE 100 index; Asia Pacific basket consists of the S&P/ASX 200 index, Nikkei 225 index); via HSBC Securities (USA) Inc.; pricing April 25; Cusip: 40435UKE3
- 0% buffered Performance Leveraged Upside Securities due May 5, 2021 linked to the Topix index; via HSBC Securities (USA) Inc.; pricing April 26; Cusip: 40436B501
- 0% buffered Accelerated Market Participation Securities due May 3, 2021 linked to the Euro Stoxx 50 index; via HSBC Securities (USA) Inc.; pricing April 30; Cusip: 40435UKP8
- 0% buffered Accelerated Market Participation Securities due May 3, 2021 linked to the iShares MSCI Emerging Markets ETF; via HSBC Securities (USA) Inc.; pricing April 30; Cusip: 40435UKQ6
- 0% buffered Accelerated Market Participation Securities due May 3, 2021 linked to the Russell 2000 index; via HSBC Securities

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- (USA) Inc.; pricing April 30; Cusip: 40435UKN3
- 0% buffered Accelerated Market Participation Securities due May 3, 2021 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing April 30; Cusip: 40435UKM5
- 0% barrier digital return notes due June 3, 2020 linked to the lesser performing of the Dow Jones industrial average and the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing April 30; Cusip: 40435UKY9
- 6.75% autocallable yield notes due Aug. 3, 2020 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing April 30; Cusip: 40435UKX1
- 0% buffered uncapped market participation securities due May 3, 2022 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing April 30; Cusip: 40435UKK9
- 0% performance allocator notes due May 3, 2022 linked to three baskets of regional indexes (U.S. basket consists of the S&P 500 index, Russell 2000 index; Europe basket consists of the Euro Stoxx 50 index, FTSE 100 index; Asia Pacific basket consists of the S&P/ASX 200 index, Nikkei 225 index); via HSBC Securities (USA) Inc.; pricing April 30; Cusip: 40435UKD5
- 0% autocallable barrier notes with step-up premium and contingent return feature due May 3, 2022 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing April 30; Cusip: 40435ULH5
- 0% buffered uncapped market participation securities due May 3, 2023 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing April 30; Cusip: 40435UKL7
- 0% digital dual directional barrier securities due May 3, 2024 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing April 30; Cusip: 40435UKG8
- Autocallable barrier notes with contingent return due May 3, 2024 linked to the lesser performing of the S&P 500 index, the Russell 2000 index and the Nasdaq-100 index; via HSBC Securities (USA) Inc.; pricing April 30; Cusip: 40435ULA0
- 0% buffered uncapped market participation securities due May 3, 2022 linked to the Invesco S&P 500 Low Volatility Portfolio ETF; via HSBC Securities (USA) Inc.; pricing April 30; Cusip: 40435ULB8
- 0% digital dual directional barrier notes due May 8, 2023 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing May 1; Cusip: 40435UJG0
- 0% leveraged buffered notes due in 21 to 24 months linked to the MSCI EAFE index; via HSBC Securities (USA) Inc.; Cusip: 40435UJY1
- 27- to 30-month 0% leveraged buffered capped notes linked to a basket of indexes; via HSBC Securities (USA) Inc.; Cusip: 40435UJX3
- 0% autocallable barrier notes with step-up premium and contingent return feature due May 6, 2020 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing April 18; Cusip: 40435ULE2
- 0% autocallable barrier notes with step-up premium and contingent return feature due May 10, 2023 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via HSBC Securities (USA) Inc.; pricing April 18; Cusip: 40435ULD4

JPMORGAN CHASE FINANCIAL CO. LLC

- Contingent income autocallable securities due April 16, 2020 linked to Newell Brands Inc. common stock; via J.P. Morgan Securities LLC and Morgan Stanley Smith Barney LLC; pricing April 12; Cusip: 48130X216
- 0% capped dual directional contingent buffered equity notes due April 29, 2020 linked to the S&P 500 index; via J.P. Morgan Securities LLC; pricing April 12; Cusip: 48132CBN2
- 0% digital dual directional contingent buffered notes due July 15, 2020 linked to the S&P 500 index; via J.P. Morgan Securities LLC; pricing April 12; Cusip: 48132CBM4
- Autocallable contingent interest notes due July 20, 2020 linked to the least performing of the Euro Stoxx 50 index, the S&P 500

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- index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing April 15; Cusip: 48130WV99
- Autocallable contingent interest notes due Oct. 20, 2020 linked to the least performing of the Euro Stoxx 50 index, the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing April 15; Cusip: 48130WW31
- Autocallable contingent interest notes due July 20, 2020 linked to the lesser performing of the Russell 2000 index and the S&P 500 index; via J.P. Morgan Securities LLC; pricing April 15; Cusip: 48130WV81
- Autocallable contingent interest notes due Oct. 20, 2020 linked to the lesser performing of the Russell 2000 index and the S&P 500 index; via J.P. Morgan Securities LLC; pricing April 15; Cusip: 48130WW23
- 0% step-up autocallable notes due April 20, 2026 linked to the S&P Economic Cycle Factor Rotator index; via J.P. Morgan Securities LLC; pricing April 15; Cusip: 48130WV73
- 0% contingent buffered digital notes due May 21, 2020 linked to the lesser performing of the Euro Stoxx 50 index and the iShares MSCI Emerging Markets ETF; via J.P. Morgan Securities LLC; pricing April 17; Cusip: 48132CAY9
- Autocallable yield notes due July 22, 2020 linked to the least performing of the Nasdaq-100 index, the Euro Stoxx 50 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing April 17; Cusip: 48132CBE2
- Autocallable contingent interest notes due April 22, 2021 linked to the lesser performing of the Russell 2000 index and the S&P 500 index; via J.P. Morgan Securities LLC; pricing April 17; Cusip: 48132CBQ5
- Contingent income autocallable securities due Oct. 23, 2019 linked to General Electric Co. common stock; via J.P. Morgan Securities LLC and Morgan Stanley Smith Barney LLC; pricing April 18; Cusip: 48130X1
- 0% contingent buffered digital notes due Oct. 22, 2020 linked to the lesser performing of the Euro Stoxx 50 index and the iShares MSCI Emerging Markets ETF; via J.P. Morgan Securities LLC; pricing April 18; Cusip: 48130WQ20
- 0% contingent buffered digital notes due Oct. 22, 2020 linked to the lesser performing of the Euro Stoxx 50 index and the iShares MSCI Emerging Markets ETF; via J.P. Morgan Securities LLC; pricing April 18; Cusip: 48130WQ38
- Callable contingent interest notes due April 13, 2022 linked to the lesser performing of the SPDR S&P Biotech ETF and the SPDR S&P Oil & Gas Exploration & Production ETF; via J.P. Morgan Securities LLC; pricing April 18; Cusip: 48130WP88
- Callable contingent interest notes due April 13, 2022 linked to the lesser performing of the SPDR S&P Biotech ETF and the SPDR S&P Oil & Gas Exploration & Production ETF; via J.P. Morgan Securities LLC; pricing April 18; Cusip: 48130WP96
- Autocallable contingent interest notes due July 28, 2020 linked to Amazon.com, Inc. stock; via J.P. Morgan Securities LLC; pricing April 23; Cusip: 48132CBR3
- 0% uncapped buffered equity notes due Dec. 30, 2024 linked to the S&P 500 index; via J.P. Morgan Securities LLC; pricing April 25; Cusip: 48132CBF9
- 0% digital notes due July 31, 2020 linked to the lesser performing of the Nasdaq-100 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing April 25; Cusip: 48130WX48
- 0% capped buffered return enhanced notes due July 31, 2020 linked to the lesser performing of the Russell 2000 index and the S&P 500 index; via J.P. Morgan Securities LLC; pricing April 25; Cusip: 48130WR52
- Autocallable yield notes due Oct. 30, 2020 tied to the lesser performing of the Euro Stoxx 50 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing April 25; Cusip: 48130WU25
- 0% capped buffered return enhanced notes due Oct. 29, 2021 linked to the Nasdaq-100 index; via J.P. Morgan Securities LLC; pricing April 25; Cusip: 48130WS36
- 0% capped buffered return enhanced notes due Oct. 29, 2021 linked to the S&P 500 index; via J.P. Morgan Securities LLC; pricing April 25; Cusip: 48130WR60
- 0% uncapped buffered return enhanced notes due April 30, 2024

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- linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing April 25; Cusip: 48130WS51
- 0% step-up autocallable buffered equity notes due April 30, 2026 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing April 25; Cusip: 48130WQ95
- 0% step-up autocallable notes due April 30, 2026 linked to the S&P Economic Cycle Factor Rotator index; via J.P. Morgan Securities LLC; pricing April 25; Cusip: 48130WR78
- 0% step-up autocallable notes due April 30, 2026 linked to the S&P Economic Cycle Factor Rotator index; via J.P. Morgan Securities LLC; pricing April 25; Cusip: 48130WR86
- 0% capped buffered return enhanced notes due July 31, 2020 tied to the Euro Stoxx 50 index; via J.P. Morgan Securities LLC; pricing April 25; Cusip: 48132CBA0
- Autocallable contingent interest notes due Oct. 30, 2020 linked to the least performing of the Euro Stoxx 50 index, the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing April 25; Cusip: 48130WS85
- Autocallable contingent interest notes due Oct. 30, 2020 linked to the lesser performing of the Russell 2000 index and the Euro Stoxx 50 index; via J.P. Morgan Securities LLC; pricing April 25; Cusip: 48130WS69
- 0% notes due Jan. 31, 2022 linked to the Euro Stoxx 50 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48130WV24
- 0% notes due April 29, 2022 linked to the Euro Stoxx 50 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48130WV32
- Autocallable contingent interest notes due July 31, 2020 linked to the least performing of the Euro Stoxx 50 index, the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48130WT76
- 0% uncapped contingent buffered return enhanced notes due April 28, 2023 linked to the lesser performing of the iShares MSCI EAFE exchange-traded fund and the Euro Stoxx 50 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48132CAA1
- Autocallable contingent interest notes due July 31, 2020 linked to the lesser performing of the Nasdaq-100 index and the S&P 500 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48130WT68
- Autocallable contingent interest notes due July 31, 2020 linked to the lesser performing of the Russell 2000 index and the S&P 500 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48130WT84
- Autocallable yield notes due July 31, 2020 tied to the lesser performing of the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48130WT92
- 0% digital notes due May 29, 2020 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48130WZ38
- Autocallable contingent interest notes due July 31, 2020 linked to the lesser performing of the Russell 2000 index and the S&P 500 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48130WU33
- 0% capped notes due April 30, 2021 linked to the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48130WU82
- 0% uncapped contingent buffered return enhanced notes due April 30, 2024 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48132CAC7
- 0% uncapped contingent buffered return enhanced notes due April 28, 2023 linked to the lesser performing of the Russell 2000 index and the S&P 500 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48130WZ95
- 0% uncapped contingent buffered equity notes due April 30, 2024 linked to the least performing of the S&P 500 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48132CAE3
- 0% uncapped dual directional contingent buffered return enhanced notes due April 30, 2024 linked to the lesser performing

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- of the Russell 2000 index and the S&P 500 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48130WZ79
- 0% notes due April 30, 2024 linked to an equally-weighted basket of the S&P 500 index, the Russell 2000 index and the Euro Stoxx 50 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48130WV57
- 0% notes due April 30, 2024 linked to an equally-weighted basket of the S&P 500 index, the Russell 2000 index and the Euro Stoxx 50 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48130WV65
- 0% uncapped contingent buffered return enhanced notes due April 30, 2024 linked to the lesser performing of the iShares MSCI EAFE exchange-traded fund and the Euro Stoxx 50 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48132CAB9
- 0% notes due April 29, 2022 linked to an equally-weighted basket of the S&P 500 Low Volatility High Dividend index and the Euro Stoxx Select Dividend 30 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48130WV40
- 0% autocallable contingent buffered equity notes due April 30, 2024 linked to the lesser performing of the Euro Stoxx 50 index and the Russell 2000 index; via J.P. Morgan Securities LLC; pricing April 30; Cusip: 48130WU58
- Contingent income autocallable securities due April 18, 2022 linked to the common stock of Comcast Corp.; via Morgan Stanley & Co. LLC with Morgan Stanley Wealth Management handling distribution; pricing April 12; Cusip: 61768X861
- Contingent income autocallable securities due April 18, 2022 linked to the common stock of JPMorgan Chase & Co.; via Morgan Stanley & Co. LLC with Morgan Stanley Wealth Management handling distribution; pricing April 12; Cusip: 61768X853
- 0% dual directional buffered participation securities due Nov. 4, 2020 linked to the MSCI Emerging Markets index; via Morgan Stanley & Co. LLC as agent with Morgan Stanley Wealth Management handling distribution; pricing April 12; Cusip: 61768X770
- 0% Performance Leveraged Upside Securities due Aug. 5, 2020 tied to the Russell 2000 index; via Morgan Stanley & Co. LLC as agent and Morgan Stanley Wealth Management as distributor; via April 12; Cusip: 61768X754
- 0% jump securities with autocallable feature due May 15, 2024 linked to the worst performing of the S&P 500 index, the Dow Jones industrial average and the Russell 2000 index; via Morgan Stanley & Co. LLC; pricing April 18; Cusip: 61768D4E2
- 0% jump securities with autocallable feature due May 15, 2024 linked to the worst performing of the S&P 500 index, the Dow Jones industrial average and the Russell 2000 index; via Morgan Stanley & Co. LLC; pricing April 18; Cusip: 61768D4F9
- 0% buffered Performance Leveraged Upside Securities due April 25, 2023 tied to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing April 18; Cusip: 61768D4C6
- 0% buffered Performance Leveraged Upside Securities due April 25, 2024 tied to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing April 18; Cusip: 61768D4D4
- 0% jump securities with autocallable feature due April 28, 2025 linked to the worst performing of the S&P 500 index, the Dow Jones industrial average and the Russell 2000 index; via Morgan Stanley & Co. LLC; pricing April 18; Cusip: 61768D5Y7
- 0% buffered Performance Leveraged Upside Securities due Oct.

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- 28, 2021 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing April 25; Cusip: 61768D4S1
- 0% trigger Performance Leveraged Upside Securities due April 30, 2024 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via Morgan Stanley & Co. LLC; pricing April 25; Cusip: 61768D4V4
- 0% buffered participation securities due April 30, 2024 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing April 25; Cusip: 61768D4P7
- 0% dual directional trigger Performance Leveraged Upside Securities due April 30, 2024 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing April 25; Cusip: 61768D4T9
- 0% trigger Performance Leveraged Upside Securities due April 30, 2024 linked to the lesser performing of the Dow Jones Industrial Average and the Russell 2000 index; via Morgan Stanley & Co. LLC; pricing April 25; Cusip: 61768D4U6
- 0% jump securities with autocallable feature due April 28, 2022 linked to the lesser performing of the Russell 2000 index and the Dow Jones Industrial Average; via Morgan Stanley & Co. LLC; pricing April 25; Cusip: 61768D5C5
- 0% equity-linked partial principal at risk securities due Oct. 28, 2022 linked to the Euro Stoxx 50 index; via Morgan Stanley & Co. LLC; pricing April 25; Cusip: 61768D5J0
- 0% trigger Performance Leveraged Upside Securities due April 30, 2024 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing April 25; Cusip: 61768D5L5
- 0% buffered Performance Leveraged Upside Securities due April 30, 2024 linked to the Dow Jones Industrial Average; via Morgan Stanley & Co. LLC; pricing April 25; Cusip: 61768D4K8
- Contingent income autocallable securities due Oct. 29, 2020 linked to the least performing of the Dow Jones industrial average and the Nasdaq-100 index; via Morgan Stanley & Co. LLC; pricing April 25; Cusip: 61768D5M3
- 0% trigger Performance Leveraged Upside Securities due April 30, 2024 linked to the worse performing of the S&P 500 index and the Russell 2000 index; via Morgan Stanley & Co. LLC; pricing April 25; Cusip: 61768D4Z5
- 0% trigger gears due April 30, 2029 linked to a basket consisting of the Euro Stoxx 50, FTSE 100, Nikkei 225, Swiss Market, S&P/ASX 200 and Hang Seng indexes; via Morgan Stanley & Co. LLC and UBS Financial Services Inc.; pricing April 26; Cusip: 61768X804
- 0% trigger participation securities due May 1, 2025 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing April 26; Cusip: 61768D5V3
- 0% buffered Performance Leveraged Upside Securities due April 29, 2021 tied to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing April 29; Cusip: 61768D3U7
- 0% trigger Performance Leveraged Upside Securities due May 3, 2024 linked to the lesser performing of the S&P 500 index and the Russell 2000 index; via Morgan Stanley & Co. LLC; pricing April 30; Cusip: 61768D4Q5
- 0% buffered Performance Leveraged Upside Securities due May 3, 2024 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing April 30; Cusip: 61768D4M4
- 0% dual directional trigger Performance Leveraged Upside Securities due May 3, 2024 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing April 30; Cusip: 61768D4B8
- 0% buffered Performance Leveraged Upside Securities due May 5, 2021 linked to the S&P 500 index; via Morgan Stanley & Co. LLC; pricing April 30; Cusip: 61768D4R3
- 0% trigger Performance Leveraged Upside Securities due May 3, 2024 linked to the lesser performing of the Dow Jones Industrial Average and the Russell 2000 index; via Morgan Stanley & Co. LLC; pricing April 30; Cusip: 61768D4N2
- 0% equity-linked partial principal at risk securities due May 5, 2022 linked to the Euro Stoxx 50 index; via Morgan Stanley & Co. LLC; pricing April 30; Cusip: 61768D5H4
- 0% jump securities with autocallable feature due May 5, 2022 linked to the worse performing of the Russell 2000 index and the Dow Jones industrial average; via Morgan Stanley & Co. LLC; pricing April 30; Cusip: 61768D5B7

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- 21- to 24-month 0% capped leveraged buffered notes linked to a basket of indexes; via Morgan Stanley & Co. LLC; Cusip: 61768D6C4
- 0% buffered digital notes due in 23 to 26 months linked to the MSCI EAFE index; via Morgan Stanley & Co. LLC; Cusip: 61768D2R5
- Autocallable contingent coupon barrier notes due April 21, 2022 linked to the common stock of Square, Inc.; via RBC Capital Markets, LLC; pricing April 15; Cusip: 78013X4J4
- 0% trigger absolute return step securities due April 30, 2024 linked to a basket of six indexes; via UBS Financial Services Inc. and RBC Capital Markets, LLC; pricing April 26; Cusip: 78014H540

ROYAL BANK OF CANADA

- 0% Performance Leveraged Upside Securities due Aug. 5, 2020 linked to the Euro Stoxx 50 index; via RBC Capital Markets LLC and Morgan Stanley Wealth Management; pricing April 12; Cusip: 78014H508
- 0% Performance Leveraged Upside Securities due Aug. 5, 2020 linked to the S&P 500 index; via RBC Capital Markets, LLC as agent with distribution through Morgan Stanley Wealth Management; pricing April 12; Cusip: 78014H490
- Autocallable contingent coupon barrier notes due April 21, 2022 linked to the lesser performing of the common stocks of Boeing Co. and General Electric Co.; via RBC Capital Markets, LLC; pricing April 15; Cusip: 78013X4K1
- Autocallable contingent coupon barrier notes due April 21, 2022 linked to the least performing of the common stocks of Amazon.com, Inc., Facebook, Inc., Alphabet Inc. and Netflix Inc.; via RBC Capital Markets, LLC; pricing April 15; Cusip: 78013X4P0
- Autocallable contingent coupon barrier notes due April 21, 2022 linked to the least performing of the common stocks of Apple Inc., Intel Corp. and Microsoft Corp.; via RBC Capital Markets, LLC; pricing April 15; Cusip: 78013X4N5
- Autocallable contingent coupon barrier notes due April 21, 2022 linked to the lesser performing of the common stocks of Cisco Systems, Inc. and Intel Corp.; via RBC Capital Markets, LLC; pricing April 15; Cusip: 78013X4M7
- Autocallable contingent coupon barrier notes due April 21, 2022 linked to the lesser performing of the common stocks of CVS Health Corp. and Walgreens Boots Alliance, Inc.; via RBC Capital Markets, LLC; pricing April 15; Cusip: 78013X4L9
- 0% Capped Leveraged Index Return Notes due April 2021 linked to the MSCI Emerging Markets index; via BofA Merrill Lynch; pricing in April
- 0% Leveraged Index Return Notes due in April 2021 linked to a basket of indexes (Euro Stoxx 50 index with a 40% weight, the FTSE 100 index with a 20% weight, the Nikkei Stock Average index with a 20% weight, the Swiss Market index with a 7.5% weight, the S&P/ASX 200 index with a 7.5% weight and the Hang Seng index with a 5% weight); via BofA Merrill Lynch; pricing in April
- 0% Accelerated Return Notes due June 2020 linked to a basket of Citigroup Inc., KeyCorp and Wells Fargo & Co. common stocks; via BofA Merrill Lynch; pricing in April

TORONTO-DOMINION BANK

- 0% buffered notes due April 29, 2024 linked to the S&P 500 index; via TD Securities (USA) LLC; pricing April 25; Cusip: 89114QJ58
- 0% market-linked securities with leveraged upside participation and contingent downside due May 2, 2022 linked to the Dow Jones industrial average; via TD Securities (USA) LLC and Wells Fargo Securities, LLC; pricing April 29; Cusip: 89114QL89
- 0% market-linked securities – leveraged upside participation to a cap and contingent downside principal at risk due May 2, 2022 linked to an ETF basket; via Wells Fargo Securities LLC; pricing April 29; Cusip: 78013X4C9
- 0% leveraged buffered notes due May 4, 2022 linked to the Euro Stoxx 50 index; via TD Securities (USA) LLC; pricing April 30; Cusip: 89114QK80
- 0% capped leveraged buffered notes due May 4, 2022 linked to

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Structured Products Calendar

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- the iShares MSCI EAFE ETF; via TD Securities (USA) LLC; pricing April 30; Cusip: 89114QL63
- 0% capped leveraged buffered notes due May 4, 2022 linked to the iShares MSCI Emerging Markets ETF; via TD Securities (USA) LLC; pricing April 30; Cusip: 89114QL55
- 0% capped leveraged buffered notes due May 4, 2022 linked to the Russell 2000 index; via TD Securities (USA) LLC; pricing April 30; Cusip: 89114QL48
- 0% capped leveraged buffered notes due May 4, 2022 linked to the S&P 500 index; via TD Securities (USA) LLC; pricing April 30; Cusip: 89114QL30
- 0% digital buffered notes due May 4, 2022 linked to the S&P 500 index; via TD Securities (USA) LLC; pricing April 30; Cusip: 89114QK72
- Autocallable contingent interest barrier notes due May 2, 2024 linked to the Russell 2000 index and the Euro Stoxx 50 index; via TD Securities (USA) LLC; pricing April 30; Cusip: 89114QL71
- 0% contingent absolute return barrier notes due May 2, 2024 linked to the worse performing of the Russell 2000 index and the S&P 500 index; via TD Securities (USA) LLC; pricing April 30; Cusip: 89114QK98
- 30- to 33-month 0% leveraged capped buffered notes linked to the S&P 500 index; via TD Securities (USA) LLC; Cusip: 89114QH50
- Investment Bank; pricing April 12; Cusip: 90281C666
- Contingent income autocallable securities due April 18, 2022 linked to the common stock of Amazon.com, Inc.; via UBS Securities LLC as agent with Morgan Stanley Smith Barney LLC handling distribution; pricing April 12; Cusip: 90281C625
- 0% bearish barrier early redeemable market-linked notes with daily barrier observation linked to the S&P 500 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing April 15; Cusip: 90270KZH5
- 0% capped buffer gears due Oct. 26, 2020 linked to the Dow Jones Industrial Average; via UBS Financial Services Inc. and UBS Investment Bank; pricing April 18; Cusip: 90270KZD4
- 0% capped buffer gears due Oct. 26, 2020 linked to the Dow Jones Industrial Average; via UBS Financial Services Inc. and UBS Investment Bank; pricing April 18; Cusip: 90270KZC6
- Trigger autocallable contingent yield notes due April 29, 2021 tied to the lesser performing of the Russell 2000 index and the S&P 500 index; via UBS Financial Services Inc. and UBS Investment Bank; pricing April 25; Cusip: 90270KYY9
- 0% digital index-linked notes due in 24 to 27 months linked to the MSCI EAFE index; via UBS Securities LLC; Cusip: 90270KA66
- 0% capped leveraged buffered notes due in 22 to 25 months linked to the MSCI EAFE index; via UBS Securities LLC; Cusip: 90270KYM5
- 0% capped leveraged buffered notes due in 24 to 27 months linked to the MSCI EAFE index; via UBS Securities LLC; Cusip: 90270KZF9

UBS AG, LONDON BRANCH

- 7.9%-8.9% airbag autocallable yield optimization notes due April 20, 2020 linked to Boeing Co. common stock; via UBS Financial Services Inc. and UBS Investment Bank; pricing April 12; Cusip: 90281C682
- 7.4%-8.4% airbag autocallable yield optimization notes due April 20, 2020 linked to Citigroup Inc. common stock; via UBS Financial Services Inc. and UBS Investment Bank; pricing April 12; Cusip: 90281C690
- Knock-in put spread warrants due Oct. 11, 2019 linked to the S&P 500 index; via J.P. Morgan Securities LLC and UBS

WELLS FARGO FINANCE LLC

- 0% market-linked securities – leveraged upside participation to a cap and fixed percentage buffered downside due Oct. 28, 2021 linked to the Russell 2000 index and the S&P 500 index; via Wells Fargo Securities, LLC; pricing April 25; Cusip: 95001H4N8
- 0% market-linked securities with leveraged upside participation to a cap and fixed percentage buffered downside due Nov. 3, 2021 linked to the S&P 500 index and the Russell 2000 index; via Wells

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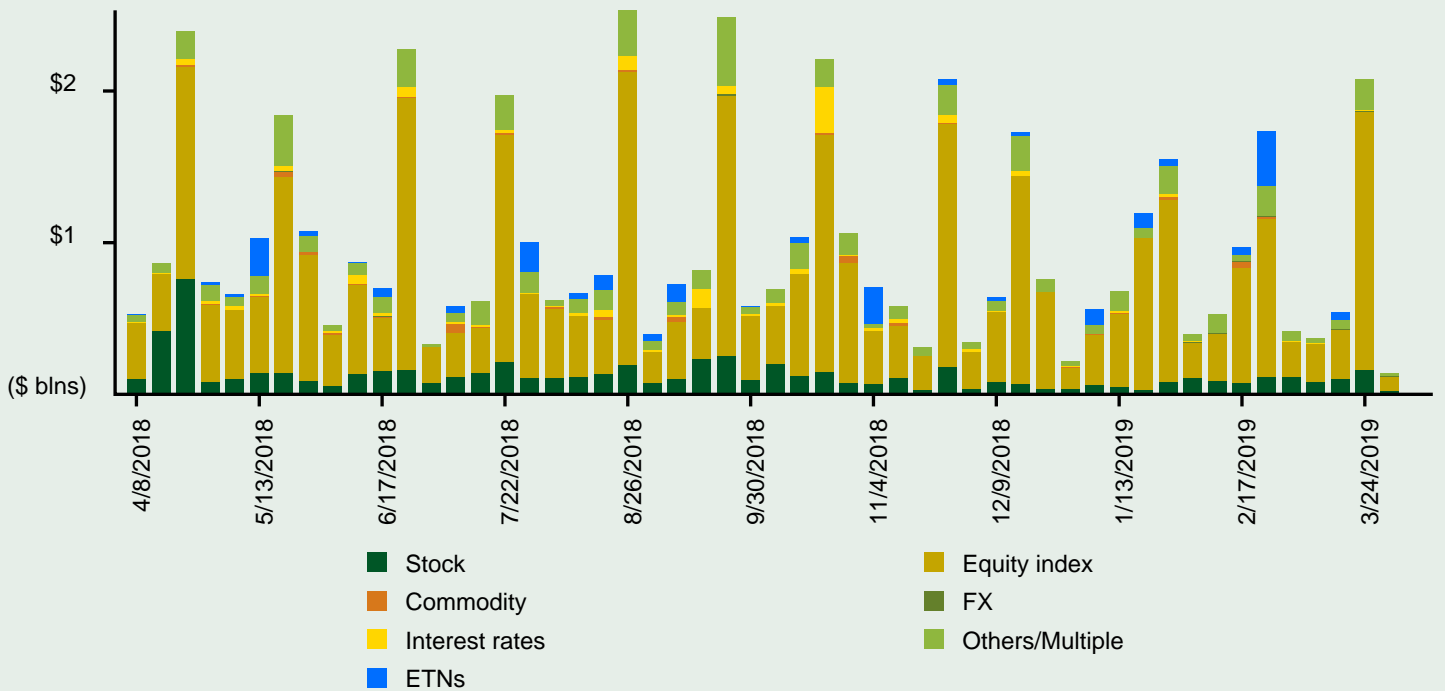
Structured Products Calendar

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- Fargo Securities, LLC; pricing April 29; Cusip: 95001H4P3
- 0% market-linked securities with contingent fixed return and contingent downside due May 8, 2023 linked to the S&P 500 index; via Wells Fargo Securities, LLC; pricing April 29; Cusip: 95001H4E8
 - 0% market-linked securities with upside participation and fixed percentage buffered downside due May 2, 2024 linked to the S&P 500 index; via Wells Fargo Securities, LLC; pricing April 29; Cusip: 95001H4R9
 - 0% market linked securities – autocallable with fixed percentage buffered downside due May 8, 2023 tied to the iShares MSCI Emerging Markets ETF; via Wells Fargo Securities, LLC; pricing April 30; Cusip: 95001H4D0
 - 0% market linked securities – autocallable with fixed percentage buffered downside due May 8, 2023 tied to the S&P 500 index; via Wells Fargo Securities, LLC; pricing April 30; Cusip: 95001H4C2

Structured Products Data

Structured Products New Issue Volume by Week



Biggest structured products deals of past two weeks

Priced	Issuer	Issue	Manager	Amount	Coupon	Maturity	Fees
3/28/2019	Barclays Bank plc	Accelerated Return Notes (S&P 500 index)	Bank of America	\$99.53182	0.00%	5/29/2020	2.00%
3/28/2019	Wells Fargo & Co.	Capped Leveraged Index Return Notes (S&P 500 index)	Bank of America	\$79.49963	0.00%	3/26/2021	2.00%
3/28/2019	Barclays Bank plc	Capped Leveraged Index Return Notes (S&P 500 index)	Bank of America	\$77.39020435	0.00%	5/29/2020	2.00%
3/28/2019	HSBC USA Inc.	autocallable market-linked step-up notes (S&P 500)	Bank of America	\$68.22704	0.00%	3/28/2025	2.00%
3/28/2019	BofA Finance LLC (Bank of America Corp.)	notes (S&P 500)	Bank of America	\$52.9528	0.00%	3/31/2023	2.50%
3/28/2019	Bank of Nova Scotia	Leveraged Index Return Notes (Dow Jones industrial average)	Bank of America	\$44.24573	0.00%	3/22/2024	2.50%
3/28/2019	Bank of Nova Scotia	notes (Euro Stoxx 50 index with a 40% weight, FTSE 100 index with a 20% weight, Nikkei Stock Average)	Bank of America	\$42.56106	0.00%	3/25/2022	2.25%
3/28/2019	Bank of Nova Scotia	autocallable market-linked step-up notes (S&P 500)	Bank of America	\$35.40923	0.00%	3/25/2022	2.00%
3/28/2019	Canadian Imperial Bank of Commerce	Accelerated Return Notes (Euro Stoxx 50)	Bank of America	\$31.4545	0.00%	5/28/2020	2.00%
3/28/2019	HSBC USA Inc.	autocallable market-linked step-up notes (Russell 2000)	Bank of America	\$26.00575	0.00%	3/28/2024	2.00%

Structured Products Data

Recent structured products deals

Priced	Issuer	Issue	Manager	Amount	Coupon	Maturity	Fees
4/8/2019	UBS AG, London Branch	buffered return optimization securities (General Electric Co.)	UBS	\$0.1	0.00%	4/13/2020	2.00%
4/8/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Netflix, Inc.)	UBS	\$0.18	Formula	4/13/2021	1.50%
4/8/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Qualcomm Inc.)	UBS	\$0.1	Formula	4/13/2021	1.50%
4/8/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (United Rentals, Inc.)	UBS	\$0.55	Formula	4/13/2021	1.50%
4/5/2019	Barclays Bank plc	capped buffered notes (S&P 500)	Barclays	\$0.58	0.00%	10/7/2020	1.25%
4/5/2019	Barclays Bank plc	contingent barrier notes (S&P 500)	Barclays	\$1.7	0.00%	10/7/2020	1.25%
4/5/2019	Barclays Bank plc	contingent barrier return enhanced notes (S&P 500)	Barclays	\$0.5	0.00%	4/8/2022	2.00%
4/5/2019	Barclays Bank plc	digital notes (S&P 500)	Barclays	\$1.85	0.00%	7/9/2020	1.12%
4/5/2019	Barclays Bank plc	dual directional buffered notes (S&P 500)	Barclays	\$3.22	0.00%	4/22/2020	1.00%
4/5/2019	Citigroup Global Markets Holdings Inc.	trigger autocallable contingent yield notes (Russell 2000 and MSCI Emerging Markets)	Citigroup	\$8.09986	Formula	4/10/2029	3.50%
4/5/2019	Credit Suisse AG, London Branch	contingent coupon autocallable reverse convertible securities (Tandem Diabetes Care, Inc.)	Credit Suisse	\$0.8	Formula	4/9/2021	3.00%
4/5/2019	GS Finance Corp. (Goldman Sachs Group, Inc.)	leveraged buffered index-linked notes (S&P MidCap 400)	Goldman Sachs	\$7.1	0.00%	5/8/2020	0.70%
4/5/2019	HSBC USA Inc.	barrier digital notes (Brazilian real, measured relative to dollar)	HSBC	\$1	0.00%	4/27/2020	1.00%
4/5/2019	HSBC USA Inc.	buffered return enhanced notes (Euro Stoxx 50 index (39% weight), Topix index (26% weight), FTSE 100)	JPMorgan	\$0.94	0.00%	4/12/2021	1.50%
4/5/2019	JPMorgan Chase Financial Co. LLC	autocallable contingent interest notes (Nvidia Corp.)	JPMorgan	\$1.472	Formula	7/9/2020	0.00%
4/5/2019	JPMorgan Chase Financial Co. LLC	capped buffered return enhanced notes (Russell 2000 index)	JPMorgan	\$4.1	0.00%	5/8/2020	0.60%
4/5/2019	JPMorgan Chase Financial Co. LLC	capped buffered return enhanced notes (S&P 500 index)	JPMorgan	\$1.038	0.00%	10/8/2020	0.00%
4/5/2019	JPMorgan Chase Financial Co. LLC	yield notes with contingent digital payment (WageWorks, Inc.)	JPMorgan	\$1	9.00%	7/10/2019	1.25%
4/5/2019	Morgan Stanley Finance LLC	contingent income autocallable securities (Autodesk, Inc.)	Morgan Stanley	\$1.64641	Formula	4/8/2022	2.50%
4/5/2019	Morgan Stanley Finance LLC	contingent income autocallable securities (Microsoft Corp.)	Morgan Stanley	\$3.63314	Formula	4/8/2022	2.50%
4/5/2019	Royal Bank of Canada	barrier absolute return notes (S&P 500, Russell 2000)	RBC	\$1	0.00%	4/10/2024	3.25%
4/5/2019	Royal Bank of Canada	contingent income autocallable securities (Nvidia Corp.)	RBC	\$2.8226	Formula	10/10/2019	1.25%
4/5/2019	Royal Bank of Canada	levered market plus notes (S&P 500)	RBC	\$1.78	0.00%	4/10/2024	3.00%
4/5/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Alibaba Group Holding Ltd.)	UBS	\$1.465	Formula	4/8/2021	1.50%
4/5/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Alibaba Group Holding Ltd.)	UBS	\$0.247	Formula	4/8/2021	1.50%
4/5/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Bristol-Myers Squibb Co.)	UBS	\$0.75	Formula	4/8/2021	1.50%
4/5/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Bristol-Myers Squibb Co.)	UBS	\$0.45	Formula	4/8/2021	1.50%
4/5/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Bristol-Myers Squibb Co.)	UBS	\$0.375	Formula	4/8/2021	1.50%

Structured Products Data

Recent structured products deals

4/5/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Broadcom Inc.)	UBS	\$0.175	Formula	4/8/2021	1.50%
4/5/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Intel Corp.)	UBS	\$0.391	Formula	4/8/2021	1.50%
4/5/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Netflix, Inc.)	UBS	\$0.1	Formula	4/9/2020	1.50%
4/5/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Twitter, Inc.)	UBS	\$0.2	Formula	4/9/2020	1.50%
4/5/2019	UBS AG, London Branch	trigger yield optimization notes (Ford Motor Co.)	UBS	\$0.0999925	7.79%	4/9/2020	1.00%
4/4/2019	Bank of Montreal	autocallable cash-settled notes with fixed interest payments (S&P 500 index, iShares MSCI EAFE ETF)	BMO	\$1.371	6.50%	7/9/2020	0.75%
4/4/2019	Barclays Bank plc	phoenix autocallable notes (iShares MSCI Emerging Markets ETF, the Russell 2000 index and S&P 500)	Barclays	\$3	Formula	4/9/2025	0.00%
4/4/2019	GS Finance Corp. (Goldman Sachs Group, Inc.)	autocallable absolute return notes (S&P 500)	Goldman Sachs	\$4.047	0.00%	11/9/2020	0.50%
4/4/2019	HSBC USA Inc.	barrier enhanced participation notes (Hang Seng index)	HSBC	\$2.979	0.00%	4/10/2023	0.50%
4/4/2019	Morgan Stanley Finance LLC	worst-of fixed coupon autocallable RevCons (Microsoft Corp., Hilton Worldwide Holdings Inc. and trigger callable yield notes (International Paper Co.)	Morgan Stanley	\$1	6.00%	10/13/2020	2.00%
4/4/2019	Royal Bank of Canada	trigger callable yield notes (International Paper Co.)	RBC	\$3.7	9.60%	4/9/2020	1.00%
4/4/2019	Toronto-Dominion Bank	leveraged capped buffered notes (S&P 500 index)	TD	\$3.124	0.00%	3/26/2021	0.00%
4/4/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (AbbVie Inc.)	UBS	\$0.1	Formula	4/9/2020	1.50%
4/4/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (CVS Health Corp.)	UBS	\$0.165	Formula	4/8/2021	1.50%
4/4/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (FireEye, Inc.)	UBS	\$0.1	Formula	4/8/2021	1.50%
4/4/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Itau Unibanco Holdings SA)	UBS	\$0.116	Formula	4/9/2020	1.25%
4/4/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Nvidia Corp.)	UBS	\$0.15	Formula	4/8/2021	1.75%
4/4/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Petroleo Brasileiro SA)	UBS	\$0.2	Formula	4/9/2020	1.50%
4/4/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Petroleo Brasileiro SA)	UBS	\$0.12	Formula	4/9/2020	1.75%
4/4/2019	UBS AG, London Branch	trigger phoenix autocallable optimization securities (Twitter, Inc.)	UBS	\$0.1	Formula	4/8/2021	1.75%
4/3/2019	HSBC USA Inc.	market plus notes (S&P 500, Russell 2000)	HSBC	\$0.5	0.00%	4/4/2024	3.00%
4/3/2019	JPMorgan Chase Financial Co. LLC	autocallable yield notes (Russell 2000 and S&P 500)	JPMorgan	\$0.04	6.50%	7/9/2020	0.60%
4/3/2019	JPMorgan Chase Financial Co. LLC	capped buffered enhanced participation equity notes (MSCI EAFE)	JPMorgan	\$3.244	0.00%	4/7/2021	2.00%
4/3/2019	JPMorgan Chase Financial Co. LLC	capped buffered enhanced participation equity notes (MSCI EAFE)	JPMorgan	\$1.918	0.00%	2/18/2021	0.00%
4/3/2019	Morgan Stanley Finance LLC	capped trigger gears (S&P 500 (40% weight), MSCI EAFE (30% weight), S&P Midcap 400 (20% weight),	Morgan Stanley	\$5.56	0.00%	4/7/2022	2.50%
4/3/2019	Morgan Stanley Finance LLC	jump securities with autocallable feature (S&P 500 index, Russell 2000 index and Dow Jones Industrial	Morgan Stanley	\$1.033	0.00%	4/10/2025	0.00%
4/3/2019	Royal Bank of Canada	accrual notes (10-year U.S. dollar ICE swap rate)	RBC	\$1	Formula	4/5/2022	0.00%
4/3/2019	UBS AG, London Branch	buffered return optimization securities (Conagra Brands, Inc.)	UBS	\$0.1	0.00%	4/8/2020	2.00%
4/3/2019	UBS AG, London Branch	buffered return optimization securities (Expedia Inc.)	UBS	\$0.1	0.00%	4/8/2020	2.00%
4/3/2019	UBS AG, London Branch	buffered return optimization securities (Noble Energy, Inc.)	UBS	\$0.1	0.00%	4/8/2020	2.00%

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