

Friday April 30, 2010

Structured Products

Current Year	Previous Year
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ALL U.S. STRUCTURED PRODUCTS

Year to Date:

\$21.807 billion in 2154 deals	\$10.226 billion in 1074 deals
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Quarter to Date:

\$3.129 billion in 312 deals	\$1.400 billion in 247 deals
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Month to Date:

\$3.129 billion in 312 deals	\$1.400 billion in 247 deals
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Week to Date:

\$0.829 billion in 83 deals	
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BREAKDOWN OF YEAR TO DATE DEALS

ALL U.S. STOCK AND EQUITY INDEX DEALS

\$8.845 billion in 1561 deals	\$4.219 billion in 832 deals
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SINGLE STOCK U.S. STRUCTURED PRODUCTS

\$3.434 billion in 1165 deals	\$0.851 billion in 446 deals
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STOCK INDEX U.S. STRUCTURED PRODUCTS

\$5.234 billion in 375 deals	\$3.351 billion in 380 deals
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BASKET OF STOCKS U.S. STRUCTURED PRODUCTS

\$0.177 billion in 21 deals	\$0.016 billion in 6 deals
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FX U.S. STRUCTURED PRODUCTS

\$0.792 billion in 74 deals	\$0.029 billion in 11 deals
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COMMODITY U.S. STRUCTURED PRODUCTS

\$1.688 billion in 145 deals	\$4.596 billion in 108 deals
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INTEREST RATE STRUCTURED PRODUCTS

\$1.434 billion in 126 deals	\$0.378 billion in 34 deals
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Prospect News

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Citigroup's callable CMS notes: 15% first-year coupon 'attractive,' but term, call are risks

By Emma Trinca

New York, April 29 – **Citigroup Funding Inc.**'s recent sale of callable leveraged CMS spread notes may be appealing for those who are betting on a steep yield curve and who are seeking a high short-term coupon during the first year.

But the early redemption feature and long duration should be a concern too, especially with the credit risk taken by the noteholder, said Steve Doucette, financial adviser at Proctor Financial in Wellesley, Mass.

"The question is whether they will continue to pay the coupon when the curve stays steep or gets steeper. Chances are that they will call the notes in this scenario," said Doucette.

Citigroup priced \$12 million of callable leveraged CMS spread principal-protected notes due April 29, 2030, according to a 424B2 filing with the Securities and Exchange Commission.

The coupon will be 15% for the first

year. After that, the rate will be four times the spread of the 10-year Constant Maturity Swap rate over the two-year CMS rate. The coupon is subject to a cap of 15% and a floor of 0%. Interest is payable quarterly.

The payout at maturity will be par.

The notes are callable at par on any interest payment date beginning April 29, 2011.

Popular trend

Notes linked to CMS spreads are increasingly popular, sources said.

Issuance for those products has been especially vigorous this month, according to data compiled by *Prospect News* (see story on page one).

One factor has been the belief among investors that the Federal Reserve Board will keep rates low on the short end of the curve, a New York sellside said.

In addition, many expect long-term rates to go up due to supply factors, he added.

Continued on page 2

Leveraged callable CMS curve notes are in favor this month, sources say

By Emma Trinca

New York, April 29 – Floating-rate notes linked to Constant Maturity Swap rate spreads have gained momentum this month as investors continue to bet on a steep or steeper yield curve, sources said and data compiled by *Prospect News* showed.

U.S. structured products agents priced \$230 million of CMS-linked notes or nearly

10% of the volume of total structured product offerings in April, versus only 3% of the total volume last month.

Interest rate products tend to be larger in size.

But even in terms of number of transactions, the data shows a significant uptick for those deals this month: So far twenty-two CMS-linked deals have priced

Continued on page 3

Bank of America plans to price six-month Stars linked to S&P 500

By Marisa Wong

Milwaukee, April 29 – **Bank of America** plans to price 0% Strategic Accelerated Redemption Securities due November 2010 linked to the S&P 500 index, according to an FWP filing with the Securities and Exchange Commission.

If the closing level of the index is greater than or equal to the initial level, the notes will be called at par plus a fixed call premium of 6% to 10% that will be set at pricing.

If the notes are not called, the payout at maturity will be par plus the index return.

Investors will be fully exposed to any index decline.

The notes are expected to price in May and settle in June.

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

Citigroup's callable CMS notes: 15% first-year coupon 'attractive,' but term, call are risks

Continued from page 1

"I expect the yield curve to remain steep for at least the next couple of years, and possibly get even steeper, as long-term rates go higher while the Federal Reserve fights to keep short-term rates low," said Greg Werlinich, president of Werlinich Asset Management in Valhalla, N.Y.

Call risk

However, the bet on long-term notes involves risks, said Doucette, despite the fact that the notes are principal-protected.

"It may pay principal back, but if the curve stays steep, it will probably get called. If on the other hand, if the curve flattens or even goes negative, it won't get called, but then you don't earn any interest. I would hate to be caught in an instrument that pays no interest for a long time," he said.

Even if the curve does not get steeper, the mere fact that it may stay steep could be a call trigger for the issuer, said Doucette.

"I can't imagine the curve jumping into a steeper shape. Even if the Fed hikes the rates by 25 basis points, it won't increase the spread that much. But even if it stays as steep as it is right now, they probably won't want to continue to maintain that coupon," he said.

Flat curve scenario

Doucette said that one positive aspect of the structure was the leverage applied to the spread after the first year when the interest payable is variable.

"The four times leverage on the spread

still gives you some coupon, even if the curve flattens," he said.

Liquidity

In the event that the curve becomes flat and the note does not get called, Doucette said that the 20-year duration of the product raises some issues if the investor wants to exit his position.

"I'm cautious about the lack of liquidity. Let's assume that three or four years out, your curve becomes flat. The issuer would make you pay a steep penalty, meaning they would likely offer you a low bid for unwinding the notes," he said.

"In general, we prefer more liquid instrument. We try to keep a three-year duration. If it makes sense, we could stretch to five year, but we haven't gone beyond three years as of now," he added.

The 15% fixed coupon paid during the first year is "attractive," said Doucette. But credit risk is also "a big issue," he noted.

Credit risk priced

"Citigroup is not as highly rated as other banks. They may be paying 15%, but a higher-grade issuer might cap it at a little bit less, say 11%," he said.

"We spend a lot of time talking to other issuers that have better CDS levels, such as BNP [Paribas] or Deutsche Bank."

Take the coupon

To illustrate his view on the early redemption risk, Doucette compared

this deal with another one also priced by Citigroup on Monday.

The structure was similar but with some differences.

Citigroup priced \$13.43 million of callable leveraged CMS spread principal-protected notes due April 29, 2025.

The first difference, he said, was the shorter tenor: 15 years instead of 20.

Secondly, the spread was based on the difference between the 30-year and the two-year CMS rates.

The fixed coupon was 10% in the second deal, instead of 15%, but it was payable for the first three years instead of just the first year.

The similarities included the same leverage factor (four times) applied to the spread and the fact that the notes became callable when the interest becomes variable.

Doucette compared the first deal with the 15% coupon payable on the first year with the second one that pays a lower coupon of 10% but for three years.

"I would go for the first deal and collect the higher coupon," he said.

"The idea is that after a year, the curve will still be steep and it may remain steep for a while. So chances are that they will call it. You collect your coupon and go away, move on to another note."

Citigroup Global Markets Inc. is the underwriter, and fees are 5% for both offerings.

Structured Products News

Leveraged callable CMS curve notes are in favor this month, sources say

Continued from page 1

in April or about 8% of the month's 258 deals, versus 17 deals last month out of a 679 total of deals, or 2.5%.

Those figures only account for deals with CMS as the underlyer, while other bets on the yield curve can be made with Treasury or Libor rates.

And the data is as of Thursday, not for the entire month when compared with March.

Macro factors

"It's very data-driven," said a New York sellside. "People are more willing to make those bets given the event risk and the economy; in particular the sovereign debt crisis in Europe in peoples' minds increases the chances of the curve to stay steep."

This sellside added that "people got the message that the [Federal Reserve Bank] isn't ready to raise rates given that inflation remains subdued and that unemployment is still high."

The Federal Open Market Committee kept the target Federal Fed fund rate unchanged at zero to 25 basis points on Wednesday.

With the Fed maintaining a low interest rate policy, a steep yield curve is more likely, this sellside said.

"And look at the Fed statement: it's the same old, same old. The 'extended period of time' language is still there," he noted.

Morgan Stanley, Citi

The top issuers of CMS deals have been Morgan Stanley and Citigroup Funding Inc. this month.

Both have priced plain vanilla CMS deals in which the issuer pays a fixed and attractive coupon for a short time – usually one year to three years – followed by the payment of a variable interest rate based on the leveraged spread between the 30-year Constant Maturity Swap rate over the two-year CMS rate, or sometimes, between the 10-year and two-year CMS rates.

The notes become callable when the interest becomes variable.

The payout at maturity is par.

The risk is in not getting interest payments if the curve is flat rather than losing principal, sources said.

The coupon is generally subject to a floor of zero and very often, the coupon is subject to a cap, which is the same level as the fixed-rate, according to data compiled by *Prospect News*.

Morgan Stanley for instance priced an upsized \$18 million of leveraged callable CMS curve linked notes due April 29, 2030 to, according to a 424B2 filing with the Securities and Exchange Commission.

Interest on the notes is fixed at 12% for the first two years.

Beginning April 29, 2012, the interest rate will be four times the spread of the 30-year Constant Maturity Swap rate over the two-year CMS rate, subject to a floor of zero. Interest is payable quarterly.

Beginning April 29, 2012, the notes are callable at par on any interest payment date.

Citigroup Funding Inc. priced three large deals this month of \$13.43 million, \$12 million and \$11.86 million of callable leveraged CMS spread, with variations in terms.

For instance the \$11.86 million of callable leveraged CMS spread notes due April 29, 2025 paid 10% for the first three years while the \$12 million deal with an April 29, 2030 maturity offered a 15% coupon for the first year. After that, the rate was four times the spread between the 10-year and two-year CMS rates, capped at 15%.

RBS's push

Other agents are also jumping into the fray.

Royal Bank of Canada, which priced a sizable deal this month, is an example.

RBC priced \$16.52 million of redeemable leveraged steepener notes due April 30, 2030 based on the 30-year and

two-year CMS rates, according to a 424B2 filing with the SEC.

"They've been getting more active in this market over the past two years," said a sellside, talking about RBC's presence in the CMS and rate market. "They did very well with this deal this week,"

RBC closed its deal on Tuesday.

Callable

Most of the CMS spread products are callable, according to data compiled by *Prospect News*.

For some investors, given the long duration, it may be a problem.

"The issuer has ways to hedge their risk. They obviously won't continue to pay the coupon if the curve steepens or stays steep. So you're really buying it if you like the coupon. But then there is the risk of not getting paid if the curve flattens or goes negative, who knows," said Steve Doucette, financial adviser at Proctor Financial in Wellesley, Mass.

Steep bet

Another common ground for those deals is that they offer a bet on a steep curve.

An analyst said that it is risky to make a long-term bet on a steeper yield curve given that the curve is already at record steep levels.

But the sellside explained that this view may not be entirely accurate.

"The curve doesn't have to go steeper for the client to do very well on those trades. It only has to stay steep," said the sellside. "If it doesn't they're capped out at their coupon anyway. What really matters is the amount of time the curve stays steep."

Different themes

Issuers have also offered more complex structures in which the underlying is hybrid with an equity benchmark that needs to be above a certain level combined with

Continued on page 4

Bank of America to price Accelerated Return Notes linked to S&P 500

By Marisa Wong

Milwaukee, April 29 – **Bank of America Corp.** plans to price 14-month 0% Accelerated Return Notes linked to the S&P 500 index, according to an FWP filing with the Securities and Exchange

Commission.

The payout at maturity will be par of \$10 plus triple any index gain, subject to a maximum return of 13% to 17%. The exact cap will be set at pricing. Investors will be fully exposed to any index

decline.

The notes are expected to price in May and settle in June.

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

Bank of America to price market-linked step up notes tied to S&P 500

By Marisa Wong

Milwaukee, April 29 – **Bank of America Corp.** plans to price 0% market-linked step up notes due May 2012 linked to the S&P 500 index, according to an FWP filing with the Securities and Exchange Commission.

If the final index level is greater than or equal to the initial level, the payout at maturity will be par of \$10 plus the greater of the step up payment and the index return. The step up payment will be 15% to 21% and will be set at pricing.

Investors will share in any losses.

The notes are expected to price in May and settle in June.

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

Barclays to price notes linked to S&P 500 Dynamic Vector Total Return

By Angela McDaniels

Tacoma, Wash., April 29 – **Barclays Bank plc** plans to price 0% notes due May 29, 2015 linked to the S&P 500 Dynamic Vector Total Return index, according to an FWP filing with the Securities and Exchange Commission.

The notes will be putable at any time subject to a minimum of 25 notes.

The payout upon redemption or at maturity will be the closing indicative value of the notes.

The closing indicative value is initially \$1,000. On each subsequent day, it will equal the closing indicative value on the preceding day multiplied by the daily index factor – the closing index level on that day divided by the closing level on the

preceding date – and minus the investor fee.

The investor fee is initially zero. On each subsequent day, it will be 1.25% times the closing indicative value on the preceding day times the daily index factor on that day divided by 365.

The notes will price May 25 and settle May 28.

Barclays Capital Inc. is the agent.

Leveraged callable CMS curve notes are in favor this month, sources say

Continued from page 3

a CMS spread that must be at least zero. Those products offer interest payments that are based on the number of days those two conditions are met.

The largest of such deals priced last month.

Morgan Stanley sold \$52 million of leveraged CMS curve and S&P 500 index-linked callable notes due March 17, 2030.

The coupon was 12% for the first three years. After that, the rate was set to accrue at five times the difference between the 30-year CMS rate and the two-year CMS rate for each day that the spread is at

least zero and the S&P 500 is at least 850, subject to a floor of zero and a maximum rate of 20% per year.

This month, Morgan Stanley sold two deals of \$30 million each using the CMS and S&P 500 combination, in a similar structure.

Finally another type of structures pays investors an interest that will accrue at a high percentage of the 10-year CMS rate.

Bank of America Corp. for instance priced \$41.93 million of floating-rate notes due April 23, 2020 linked to the

10-year Constant Maturity Swap rate, with an interest that will accrue at 98% of the 10-year CMS rate.

Barclays Bank plc priced another \$20 million of capped and floored floating-rate notes due April 16, 2020 linked to the 10-year Constant Maturity Swap rate, bringing the total deal size to \$25 million.

The interest rate is equal to 0.92 times the 10-year CMS rate, subject to a maximum of 15% per year and a minimum of 3% per year in each interest period. Interest is payable quarterly.

Citibank plans to price certificates of deposit linked to 20 stocks

By Angela McDaniels

Tacoma, Wash., April 29 – **Citibank, NA** plans to price market-linked certificates of deposit due May 26, 2016 linked to a basket of common stocks, according to a term sheet.

The basket includes equal weights of Amazon.com, Inc., American Tower Corp., Bank of America Corp., Chevron Corp., Deere & Co., Dow Chemical Co., Duke Energy Corp., Entergy Corp.,

Freeport-McMoRan Copper & Gold Inc., Home Depot, Inc., International Business Machines Corp., Johnson & Johnson, JPMorgan Chase & Co., Lockheed Martin Corp., Merck & Co., Microsoft Corp., Philip Morris International Inc., Schlumberger NV (Schlumberger Ltd.), Sprint Nextel Corp. and Wal-Mart Stores, Inc.

The CDs will pay a coupon each year equal to the sum of the weighted returns for the basket components. If a basket

component's underlying return is positive, its return will be 8% to 10%, with the exact percentage to be set at pricing. Otherwise, its return will be equal to its underlying return, subject to a floor of negative 30%.

The payout at maturity will be par.

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

Citigroup Global Markets Inc. is the agent. Morgan Stanley Smith Barney LLC is the distributor.

Citigroup plans to price 10-year callable leveraged CMS spread notes

By Susanna Moon

Chicago, April 29 – **Citigroup Funding Inc.** plans to price callable leveraged CMS spread principal-protected notes due May 7, 2020, according to a 424B2 filing with the Securities and Exchange Commission.

The coupon will be 9% for the first

year. After that, the rate will be four times the spread of the 30-year Constant Maturity Swap rate over the two-year CMS rate, up to a maximum of 9% per year in each interest period. Interest will be payable quarterly and cannot be less than zero.

The payout at maturity will be par.

The notes will be callable at par on any interest payment date beginning on May 7, 2013.

The notes are expected to settle on May 7.

Citigroup Global Markets Inc. is the underwriter.

Credit Suisse plans 8%-10% callable yield notes on S&P 500, Market Vectors Gold

By Susanna Moon

Chicago, April 29 – **Credit Suisse, Nassau Branch** plans to price 8% to 10% callable yield notes due May 31, 2011 based on the performance of the S&P 500 index and Market Vectors Gold Miners exchange-traded fund, according to a 424B2 filing with the Securities and

Exchange Commission.

Interest is payable quarterly.

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

The payout at maturity will be par unless either of the underlying components falls to or below its knock-in level – 65% of its initial level – during the life of the

notes, in which case investors will receive par plus the return of the worst-performing component, up to a maximum payout of par.

The notes will price on May 25 and settle on May 28.

Credit Suisse Securities (USA) LLC is the underwriter.

Credit Suisse plans 8%-10% callable yield notes on S&P 500, Market Vectors Gold

By Susanna Moon

Chicago, April 29 – **Credit Suisse, Nassau Branch** plans to price 8% to 10% callable yield notes due June 3, 2011 based on the performance of the S&P 500 index and Market Vectors Gold Miners exchange-traded fund, according to a 424B2 filing with the Securities and Exchange

Commission.

Interest is payable quarterly.

Beginning Dec. 3, 2010, the notes are callable at par on any interest payment date.

The payout at maturity will be par unless either of the underlying components falls to or below its knock-in level – 60% of its initial level – during the life of the

notes, in which case investors will receive par plus the return of the worst-performing component, up to a maximum payout of par.

The notes will price on May 28 and settle on June 3.

Credit Suisse Securities (USA) LLC is the underwriter.

Structured Products News

Credit Suisse plans 8.75%-10.75% callable yield notes on S&P 500, Market Vectors Gold

By Susanna Moon

Chicago, April 29 – **Credit Suisse, Nassau Branch** plans to price 8.75% to 10.75% callable yield notes due May 31, 2011 based on the performance of the S&P 500 index and Market Vectors Gold Miners exchange-traded fund, according to a 424B2 filing with the Securities and

Exchange Commission.

Interest is payable quarterly.

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

The payout at maturity will be par unless either of the underlying components falls to or below its knock-in level – 65% of its initial level – during the life of the

notes, in which case investors will receive par plus the return of the worst-performing component, up to a maximum payout of par.

The notes will price on May 25 and settle on May 28.

Credit Suisse Securities (USA) LLC is the underwriter.

Credit Suisse plans 9%-11% callable yield notes linked to S&P 500, Market Vectors Gold Miners

By Angela McDaniels

Tacoma, Wash., April 29 – **Credit Suisse, Nassau Branch** plans to price callable yield notes due Dec. 2, 2010 linked to the S&P 500 index and the Market Vectors Gold Miners exchange-traded fund, according to an FWP filing with the Securities and Exchange Commission.

The notes will carry an annualized coupon of 9% to 11%, with the exact rate to be set at pricing. Interest will be payable on Aug. 2, Oct. 2 and at maturity.

The payout at maturity will be par unless either underlying component falls to or below its knock-in level – 75% of its initial level – during the life of the notes, in which case investors will receive par

plus the return of the worst-performing underlying component, capped at a maximum payout of par.

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

The notes are expected to price May 25 and settle May 28.

Credit Suisse Securities (USA) LLC is the underwriter.

Credit Suisse to price 9%-11% callable yield notes tied to S&P 500, Market Vectors Gold Miners

By Angela McDaniels

Tacoma, Wash., April 29 – **Credit Suisse, Nassau Branch** plans to price callable yield notes due Dec. 3, 2010 linked to the S&P 500 index and the Market Vectors Gold Miners exchange-traded fund, according to an FWP filing with the Securities and Exchange Commission.

The notes will carry an annualized

coupon of 9% to 11%, with the exact rate to be set at pricing. Interest will be payable on Aug. 3, Oct. 3 and at maturity.

The payout at maturity will be par unless either underlying component falls to or below its knock-in level – 70% of its initial level – during the life of the notes, in which case investors will receive par

plus the return of the worst-performing underlying component, capped at a maximum payout of par.

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

The notes are expected to price May 28 and settle June 3.

Credit Suisse Securities (USA) LLC is the underwriter.

Structured Products News

Credit Suisse plans to price three-year 0% Bares linked to S&P 500 index

By Angela McDaniels

Tacoma, Wash., April 29 – **Credit Suisse, Nassau Branch** plans to price 0% Buffered Accelerated Return Equity Securities due June 3, 2013 linked to the S&P 500 index, according to an FWP filing with the

Securities and Exchange Commission.

The payout at maturity will be par plus four times any index gain, subject to a maximum return of 31% to 35% that will be set at pricing. Investors will receive par if the index declines by 10% or less and

will lose 1% for every 1% that it declines beyond 10%.

The notes are expected to price May 28 and settle June 3.

Credit Suisse Securities (USA) LLC is the underwriter.

Credit Suisse plans 7.50%-9.5% callable yield notes on S&P 500, Russell 2000

By Susanna Moon

Chicago, April 29 – **Credit Suisse, Nassau Branch** plans to price 7.50% to 9.5% callable yield notes due June 3, 2011 based on the performance of the S&P 500 index and Russell 2000 index, according to a 424B2 filing with the Securities and Exchange Commission.

Interest is payable quarterly.

Beginning Dec. 3, 2010, the notes are callable at par on any interest payment date.

The payout at maturity will be par unless either underlying index falls to or below its knock-in level – 75% of its initial level – during the life of

the notes, in which case investors will receive par plus the return of the worst-performing index, up to a maximum payout of par.

The notes will price on May 28 and settle on June 3.

Credit Suisse Securities (USA) LLC is the underwriter.

Credit Suisse plans protected ProNotes tied to index and ETF basket

By Jennifer Chiou

New York, April 29 – **Credit Suisse, Nassau Branch** plans to price zero-coupon principal-protected ProNotes due Nov. 30, 2015 linked to an index and four exchange-traded funds, according to an FWP filing with the Securities and Exchange Commission.

The basket includes the S&P 500 index with a 50% weight, the iShares Barclays

TIPS Bond fund with a 25% weight, the iShares MSCI EAFE index fund with a 10% weight, the SPDR Gold trust with a 10% weight and the iShares MSCI Emerging Markets index fund with a 5% weight.

The payout at maturity will be par plus 125% to 140% of any basket gain, with the exact participation rate to be set at pricing. If the basket declines, the payout will be

par.

The final basket level will be the average of the basket levels on Nov. 24, 2010, Nov. 25, 2011, Nov. 26, 2012, Nov. 25, 2013, Nov. 24, 2014 and Nov. 24, 2015.

The notes are expected to price on May 25 and settle on May 28

Credit Suisse Securities (USA) LLC is the underwriter.

Credit Suisse to price protected ProNotes linked to index, ETF basket

By Jennifer Chiou

New York, April 29 – **Credit Suisse, Nassau Branch** plans to price zero-coupon principal-protected ProNotes due June 3, 2015 linked to an index and four exchange-traded funds, according to an FWP filing with the Securities and Exchange Commission.

The basket includes the S&P 500 index with a 50% weight, the iShares Barclays

TIPS Bond fund with a 25% weight, the iShares MSCI EAFE index fund with a 10% weight, the SPDR Gold trust with a 10% weight and the iShares MSCI Emerging Markets index fund with a 5% weight.

The payout at maturity will be par plus 125% to 140% of any basket gain, with the exact participation rate to be set at pricing. If

the basket declines, the payout will be par.

The final basket level will be the average of the basket levels on May 31, 2011, May 29, 2012, May 29, 2013, May 29, 2014 and May 29, 2015.

The notes are expected to price on May 23 and settle on June 3.

Credit Suisse Securities (USA) LLC is the underwriter.

Credit Suisse plans 7.5%-9.5% callable yield notes on three indexes

By Jennifer Chiou

New York, April 29 – **Credit Suisse, Nassau Branch** plans to price 7.5% to 9.5% callable yield notes due May 31, 2011 linked to the S&P 500, Russell 2000 and S&P MidCap 400 indexes, according to an FWP with the Securities and

Exchange Commission.

Interest is payable quarterly. Beginning Aug. 31, 2010, the notes are callable at par on any interest payment date.

If the notes are not called, the payout at maturity will be par unless any of the underlying indexes falls to or below its

knock-in level – 80% of its initial level – during the life of the notes, in which case investors will receive par plus the return of the worst-performing index, up to a maximum payout of par.

Credit Suisse Securities (USA) LLC is the underwriter.

Credit Suisse to price five-and-a-half-year bull/bear ProNotes linked to S&P 500, iShares TIPS fund

By Angela McDaniels

Tacoma, Wash., April 29 – **Credit Suisse, Nassau Branch** plans to price zero-coupon bull/bear principal-protected ProNotes due Nov. 30, 2015 linked to a basket containing equal weights of the S&P 500 index and the iShares Barclays TIPS Bond fund, according to an FWP

filing with the Securities and Exchange Commission.

The payout at maturity will be par plus 110% of any basket gain or par plus 50% to 60% of the absolute value of any basket decline. The exact downside participation rate will be set at pricing.

The final basket level will be the

average of its closing levels on Nov. 24, 2010, Nov. 25, 2011, Nov. 26, 2012, Nov. 25, 2013, Nov. 24, 2014 and Nov. 24, 2015.

The notes are expected to price May 25 and settle May 28.

Credit Suisse Securities (USA) LLC is the underwriter.

Credit Suisse to price five-year bull/bear ProNotes linked to S&P 500, iShares TIPS fund

By Angela McDaniels

Tacoma, Wash., April 29 – **Credit Suisse, Nassau Branch** plans to price zero-coupon bull/bear principal-protected ProNotes due June 3, 2015 linked to a basket containing equal weights of the S&P 500 index and the iShares Barclays TIPS Bond fund, according to an FWP

filing with the Securities and Exchange Commission.

The payout at maturity will be par plus 110% of any basket gain or par plus 50% to 60% of the absolute value of any basket decline. The exact downside participation rate will be set at pricing.

The final basket level will be the average of its closing levels on May 31, 2011, May 29, 2012, May 29, 2013, May 29, 2014 and May 29, 2015.

The notes are expected to price May 28 and settle June 3.

Credit Suisse Securities (USA) LLC is the underwriter.

Goldman Sachs to sell leveraged buffered notes linked to S&P 500

By *Susanna Moon*

Chicago, April 29 – **Goldman Sachs Group, Inc.** plans to price 0% leveraged buffered index-linked notes based on the S&P 500 index, according to a 424B2 filing with the Securities and Exchange Commission.

The maturity will be between 18 and 21 months after issue.

The payout at maturity will be par plus double any index gain, up to the maximum settlement amount of \$1,140 to \$1,160 per \$1,000 principal amount.

Investors will receive par if the index falls by up to 10% and will lose 1.1111% for each 1% drop beyond 10%.

The exact deal terms will be set at pricing.

Goldman, Sachs & Co. is the underwriter.

Goldman Sachs plans to price 10-year notes linked to 10-year CMS rate

By *Jennifer Chiou*

New York, April 29 – **Goldman Sachs Group, Inc.** plans to price 10-year swap rate-linked notes tied to the 10-year Constant Maturity Swap rate, according

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

The notes will pay a coupon equal to the 10-year CMS rate plus 0.2%. After two years, the cap will be 9% per year. There

is a floor of zero. Interest will be payable quarterly.

The payout at maturity will be par plus accrued interest.

Goldman, Sachs & Co. is the underwriter.

HSBC plans notes tied to buffered return enhanced indexes via JPM

By *Jennifer Chiou*

New York, April 29 – **HSBC USA Inc.** plans to price 0% notes due May 19, 2011 linked to a basket of three buffered return enhanced components, according to an FWP filing with the Securities and Exchange Commission.

The components are the Dow Jones Euro Stoxx 50 index with a 52% weight, the FTSE 100 index with a 24% weight and the Tokyo Stock Price index with a 24% weight.

The payout at maturity will be par plus the basket return, which will equal the sum of the weighted component returns for the basket indexes.

If an index's underlying return is positive or flat, its component return will be double the underlying return, subject to a cap. If an index's underlying return is less than zero but not less than negative 10%, its component return will be 0%. If an index's underlying return is less than negative 10%, its component return will be 0% minus

1.1111% for every 1% that the underlying return is less than negative 10%.

The cap is 22.92% for the Euro Stoxx 50, 14.02% for the FTSE 100 and 6% for the Tokyo Stock Price. Based on these caps, the maximum payout at maturity is \$1,167.20 per \$1,000 principal amount of notes.

The notes will price on April 30 and settle on May 5.

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

JPMorgan plans capped knock-out notes linked to iShares MSCI Mexico

By *Angela McDaniels*

Tacoma, Wash., April 29 – **JPMorgan Chase & Co.** plans to price 0% capped index fund knock-out notes due May 13, 2011 linked to the iShares MSCI Mexico Investable Market index fund, according to an FWP filing with the Securities and Exchange Commission.

If shares of the exchange-traded fund close below 80% of the initial share price on any day during the life of the notes, the payout at maturity will be par plus the fund return, which could be positive or negative. Otherwise, the payout will be par plus the fund return, subject to a contingent minimum return of at least 15.05%.

In either case, the return will be subject to a cap of at least 20%. The exact contingent minimum return and maximum return will be set at pricing.

The notes are expected to price April 30 and settle May 5.

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

Structured Products News

JPMorgan plans to price return enhanced notes linked to gaming stocks

By Angela McDaniels

Tacoma, Wash., April 29 – **JPMorgan Chase & Co.** plans to price 0% return enhanced notes due May 29, 2011 linked to a basket of common stocks, according to an FWP filing with the Securities and

Exchange Commission.

The basket includes equal weights of Bally Technologies, Inc., International Game Technology and WMS Industries Inc.

The payout at maturity will be par plus double any basket gain, subject to a

maximum return of at least 23.6% that will be set at pricing. Investors will be exposed to any basket decline.

The notes are expected to price April 30 and settle May 5.

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

JPMorgan to price semiannual review notes linked to Broadcom stock

By Angela McDaniels

Tacoma, Wash., April 29 – **JPMorgan Chase & Co.** plans to price 0% semiannual review notes due May 4, 2012 linked to the class A common stock of **Broadcom Corp.**, according to an FWP filing with the Securities and Exchange Commission.

If Broadcom shares close at or above the initial share price on any of four

semiannual review dates, the notes will be automatically called and investors will receive par plus an annualized call premium of at least 16.72%. The review dates are expected to be Nov. 1, 2010, May 6, 2011, Nov. 1, 2011 and May 1, 2012. The exact call premium will be set at pricing.

If the notes are not called and the final

share price is at least 90% of the initial share price, the payout at maturity will be par. Otherwise, investors will lose 1.1111% for every 1% that the share price declines beyond 10%.

The notes are expected to price April 30 and settle May 5.

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

JPMorgan offers callable leveraged spread CDs linked to CMS rates

By Susanna Moon

Chicago, April 29 – **JPMorgan Chase Bank, NA** plans to price callable leveraged spread certificates of deposit due May 27, 2025 based on the 10-year and two-year Constant Maturity Swap rates, according to a term sheet.

The coupon will be 8% for the

first year. After that, the rate will be four times the spread of the 10-year CMS rate over the two-year CMS rate minus 25 basis points, up to a maximum of 8% per year. Interest will be payable quarterly and cannot be less than zero.

The CDs will be callable at par on

any interest payment date beginning on May 27, 2011.

If the CDs are not called, the payout at maturity will be par.

The CDs will settle on May 27.

J.P. Morgan Securities Inc. will be the agent. Incapital LLC is the distributor.

Merrill Lynch to sell 14-month Accelerated Return Notes on MSCI EAFE for Eksportfinans

By Marisa Wong

Milwaukee, April 29 – **Eksportfinans ASA** plans to price 14-month 0% Accelerated Return Notes linked to the MSCI EAFE index, according to an FWP filing with the Securities and Exchange

Commission.

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

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

a cap of 13% to 17% that will be set at pricing.

Investors will be exposed to any losses.

The notes are expected to price in May and settle in June.

UBS plans three-year performance securities on UBS V10 Currency index

By Susanna Moon

Chicago, April 29 – **UBS AG, Jersey Branch** plans to price 0% performance securities due May 28, 2013 based on the UBS V10 Currency Index with Volatility

Cap, according to an FWP filing with the Securities and Exchange Commission.

The payout at maturity will be par plus 103% to 113% of any index gain, with the exact participation rate to be set at pricing.

Investors will share in any losses.

The notes are expected to price on May 25 and settle on May 28.

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

Structured Products News

New Issue:

Barclays prices \$1 million 9% reverse convertibles linked to Abercrombie

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9% reverse convertible notes due April 29, 2011 linked to **Abercrombie & Fitch Co.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Abercrombie shares fall below the protection price of \$38.30, 80% of the initial price of \$47.87, during

the life of the notes and finish below the initial price in which case the payout will be 20.88991 shares of Abercrombie stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which case 20.88991 shares of Abercrombie stock
Issue:	Reverse convertible notes		
Underlying stock:	Abercrombie & Fitch Co. (Symbol: ANF)	Initial price:	\$47.87
Amount:	\$1 million	Protection price:	\$38.30, 80% of \$47.87
Maturity:	April 29, 2011	Exchange ratio:	20.88991
Coupon:	9%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Abercrombie shares fall below the protection price of \$38.30, 80% of the initial price, and	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LJV8

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to Activision Blizzard

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **Activision Blizzard, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Activision Blizzard shares fall below the protection price of \$9.15, 80% of the initial price of \$11.44, during

the life of the notes and finish below the initial price in which case the payout will be 87.412587 shares of Activision Blizzard stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which case 87.412587 shares of Activision Blizzard stock
Issue:	Reverse convertible notes		
Underlying stock:	Activision Blizzard, Inc. (Symbol: ATVI)	Initial price:	\$11.44
Amount:	\$1 million	Protection price:	\$9.15, 80% of \$11.44
Maturity:	April 29, 2011	Exchange ratio:	87.412587
Coupon:	8%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Activision Blizzard shares fall below the protection price of \$9.15, 80% of the initial price, and	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LJW6

Structured Products News

New Issue:

Barclays prices \$2 million 9.25% reverse convertibles linked to AES

New York, April 29 – **Barclays Bank plc** priced \$2 million of 9.25% reverse convertible notes due Oct. 29, 2010 linked to **AES Corp.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

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

fall below the protection price of \$9.32, 80% of the initial price of \$11.65, during the life of the notes and finish below the initial price in which case the payout will be 85.83691 shares of AES stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		85.83691 shares of AES stock
Underlying stock:	AES Corp. (Symbol: AES)	Initial price:	\$11.65
Amount:	\$2 million	Protection price:	\$9.32, 80% of \$11.65
Maturity:	Oct. 29, 2010	Exchange ratio:	85.83691
Coupon:	9.25%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless AES shares fall below the protection price of \$9.32, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LFB6

New Issue:

Barclays prices \$1 million 10.5% reverse convertibles linked to AK Steel

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10.5% reverse convertible notes due Oct. 29, 2010 linked to **AK Steel Holding Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless AK Steel shares fall below the protection price of \$13.07, 75% of the initial price of \$17.43,

during the life of the notes and finish below the initial price in which case the payout will be 57.372347 shares of AK Steel stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in
Issue:	Reverse convertible notes		which case 57.372347 shares of AK
Underlying stock:	AK Steel Holding Corp. (Symbol: AKS)	Initial price:	\$17.43
Amount:	\$1 million	Protection price:	\$13.07, 75% of \$17.43
Maturity:	Oct. 29, 2010	Exchange ratio:	57.372347
Coupon:	10.5%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless AK Steel shares fall below the protection price of \$13.07, 75% of the initial price,	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LFD2

Structured Products News

New Issue:

Barclays prices \$1 million 20% reverse convertibles linked to AK Steel

New York, April 29 – **Barclays Bank plc** priced \$1 million of 20% reverse convertible notes due July 30, 2010 linked to **AK Steel Holding Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless AK Steel shares fall below the protection price of \$14.06, 80% of the initial price of \$17.58,

during the life of the notes and finish below the initial price in which case the payout will be 56.882821 shares of AK Steel stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	finish below the initial price, in which case 56.882821 shares of AK Steel stock
Issue:	Reverse convertible notes	Protection price:	\$17.58
Underlying stock:	AK Steel Holding Corp. (Symbol: AKS)	Exchange ratio:	\$14.06, 80% of the initial price of \$17.58
Amount:	\$1 million	Pricing date:	April 27
Maturity:	July 30, 2010	Settlement date:	April 30
Coupon:	20%, payable monthly	Agent:	Barclays Capital
Price:	Par	Fees:	1.75%
Payout at maturity:	Par in cash unless AK Steel shares fall below the protection price of \$14.06, 80% of the initial price of \$17.58, and	Cusip:	06740LQA6

New Issue:

Barclays prices \$1 million 9% reverse convertibles linked to Akamai Technologies

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9% reverse convertible notes due Oct. 29, 2010 linked to **Akamai Technologies, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Akamai Technologies shares fall below the protection price of \$26.96, 80% of the initial price of \$33.70, during the

life of the notes and finish below the initial price in which case the payout will be 29.673591 shares of Akamai Technologies stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	the initial price, and finish below the initial price, in which case 29.673591 shares of Akamai Technologies stock
Issue:	Reverse convertible notes	Protection price:	\$33.70
Underlying stock:	Akamai Technologies, Inc. (Symbol: AKAM)	Exchange ratio:	\$26.96, 80% of \$33.70
Amount:	\$1 million	Pricing date:	29.673591
Maturity:	Oct. 29, 2010	Settlement date:	April 27
Coupon:	9%, payable monthly	Agent:	April 30
Price:	Par	Fees:	Barclays Capital
Payout at maturity:	Par in cash unless Akamai Technologies shares fall below the protection price of \$26.96, 80% of	Cusip:	1.625%
			06740LFC4

Structured Products News

New Issue:

Barclays prices \$1 million 9% reverse convertibles linked to Alcoa

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9% reverse convertible notes due April 29, 2011 linked to **Alcoa Inc** shares, according to a 424B2 filing with the Securities and Exchange

Commission.

The payout at maturity will be par in cash unless Alcoa shares fall below the protection price of \$10.75, 80% of the initial price of \$13.44, during the

life of the notes and finish below the initial price in which case the payout will be 74.404762 shares of Alcoa stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	below the initial price, in which case
Issue:	Reverse convertible notes	Protection price:	74.404762 shares of Alcoa stock
Underlying stock:	Alcoa Inc (Symbol: AA)	Exchange ratio:	\$13.44
Amount:	\$1 million	Pricing date:	\$10.75, 80% of \$13.44
Maturity:	April 29, 2011	Settlement date:	74.404762
Coupon:	9%, payable monthly	Agent:	April 27
Price:	Par	Fees:	April 30
Payout at maturity:	Par in cash unless Alcoa shares fall below the protection price of \$10.75, 80% of the initial price, and finish	Cusip:	Barclays Capital
			2.5%
			06740LJR7

New Issue:

Barclays prices \$1 million 8.25% reverse convertibles linked to American Eagle

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8.25% reverse convertible notes due April 29, 2011 linked to **American Eagle Outfitters, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless American Eagle shares fall below the protection price of \$13.82, 80% of the initial price of \$17.27, during

the life of the notes and finish below the initial price in which case the payout will be 57.90388 shares of American Eagle stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	finish below the initial price, in which case
Issue:	Reverse convertible notes	Protection price:	57.90388 shares of American Eagle stock
Underlying stock:	American Eagle Outfitters, Inc. (Symbol: AEO)	Exchange ratio:	\$17.27
Amount:	\$1 million	Pricing date:	\$13.82, 80% of \$17.27
Maturity:	April 29, 2011	Settlement date:	57.90388
Coupon:	8.25%, payable monthly	Agent:	April 27
Price:	Par	Fees:	April 30
Payout at maturity:	Par in cash unless American Eagle shares fall below the protection price of \$13.82, 80% of the initial price, and	Cusip:	Barclays Capital
			2.5%
			06740LJT3

Structured Products News

New Issue:

Barclays prices \$1 million 14.5% reverse convertibles linked to Amylin Pharmaceuticals

New York, April 29 – **Barclays Bank plc** priced \$1 million of 14.5% reverse convertible notes due Oct. 29, 2010 linked to **Amylin Pharmaceuticals, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Amylin Pharmaceuticals shares fall below the protection price of \$15.01, 75% of the initial price of \$20.01,

during the life of the notes and finish below the initial price in which case the payout will be 49.975012 shares of Amylin Pharmaceuticals stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, and finish below the
Issue:	Reverse convertible notes		initial price, in which case 49.975012
Underlying stock:	Amylin Pharmaceuticals, Inc. (Symbol: AMLN)	Initial price:	shares of Amylin Pharmaceuticals stock
Amount:	\$1 million	Protection price:	\$20.01
Maturity:	Oct. 29, 2010	Exchange ratio:	\$15.01, 75% of \$20.01
Coupon:	14.5%, payable monthly	Pricing date:	49.975012
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Amylin Pharmaceuticals shares fall below the protection price of \$15.01, 75% of	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	1.625%
			06740LFE0

New Issue:

Barclays prices \$2 million 11% reverse convertibles linked to Apollo Group

New York, April 29 – **Barclays Bank plc** priced \$2 million of 11% reverse convertible notes due Oct. 29, 2010 linked to **Apollo Group, Inc. (Class A)** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Apollo Group shares fall below the protection price of \$49.53, 80% of the initial price of \$61.91, during

the life of the notes and finish below the initial price in which case the payout will be 16.152479 shares of Apollo Group stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which
Issue:	Reverse convertible notes		case 16.152479 shares of Apollo
Underlying stock:	Apollo Group, Inc. (Class A) (Symbol: APOL)	Initial price:	Group stock
Amount:	\$2 million	Protection price:	\$61.91
Maturity:	Oct. 29, 2010	Exchange ratio:	\$49.53, 80% of \$61.91
Coupon:	11%, payable monthly	Pricing date:	16.152479
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Apollo Group shares fall below the protection price of \$49.53, 80% of the initial price, and	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	1.625%
			06740LFF7

Structured Products News

New Issue:

Barclays prices \$2 mln 16.5% reverse convertibles linked to ATP Oil

New York, April 29 – **Barclays Bank plc** priced \$2 million of 16.5% reverse convertible notes due Oct. 29, 2010 linked to **ATP Oil & Gas Corp.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless ATP Oil shares fall below the protection price of \$14.67, 70% of the initial price of \$20.95, during the

life of the notes and finish below the initial price in which case the payout will be 47.732697 shares of ATP Oil stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	and finish below the initial price, in
Issue:	Reverse convertible notes	which case 47.732697 shares of ATP
Underlying stock:	ATP Oil & Gas Corp. (Symbol: ATPG)	Oil stock
Amount:	\$2 million	Initial price:
Maturity:	Oct. 29, 2010	Protection price:
Coupon:	16.5%, payable monthly	Exchange ratio:
Price:	Par	Pricing date:
Payout at maturity:	Par in cash unless ATP Oil shares fall below the protection price of \$14.67, 70% of the initial price,	Settlement date:
		Agent:
		Fees:
		Cusip:
		\$20.95
		\$14.67, 70% of \$20.95
		47.732697
		April 27
		April 30
		Barclays Capital
		1.625%
		06740LFH3

New Issue:

Barclays prices \$1 million 9% reverse convertibles linked to Baidu

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9% reverse convertible notes due Oct. 29, 2010 linked to **Baidu, Inc. (American depository share)** shares, according to a 424B2

filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Baidu shares fall below the protection price of \$496.09, 80% of the

initial price of \$620.11, during the life of the notes and finish below the initial price in which case the payout will be 1.612617 shares of Baidu stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	and finish below the initial price, in
Issue:	Reverse convertible notes	which case 1.612617 shares of Baidu
Underlying stock:	Baidu, Inc. (American depository share) (Symbol: BIDU)	stock
Amount:	\$1 million	Initial price:
Maturity:	Oct. 29, 2010	Protection price:
Coupon:	9%, payable monthly	Exchange ratio:
Price:	Par	Pricing date:
Payout at maturity:	Par in cash unless Baidu shares fall below the protection price of \$496.09, 80% of the initial price,	Settlement date:
		Agent:
		Fees:
		Cusip:
		\$620.11
		\$496.09, 80% of \$620.11
		1.612617
		April 27
		April 30
		Barclays Capital
		1.625%
		06740LFFK6

Structured Products News

New Issue:

Barclays prices \$1 million 9% reverse convertibles linked to Baker Hughes

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9% reverse convertible notes due April 29, 2011 linked to **Baker Hughes Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission. The payout at maturity will be par in cash unless Baker Hughes shares fall below the protection price of \$40.75, 80% of the initial price of \$50.94, during

the life of the notes and finish below the initial price in which case the payout will be 19.630938 shares of Baker Hughes stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, in which case 19.630938
Issue:	Reverse convertible notes		shares of Baker Hughes stock
Underlying stock:	Baker Hughes Inc. (Symbol: BHI)	Initial price:	\$50.94
Amount:	\$1 million	Protection price:	\$40.75, 80% of \$50.94
Maturity:	April 29, 2011	Exchange ratio:	19.630938
Coupon:	9%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Baker Hughes shares fall below the protection price of \$40.75, 80% of the initial price, and finish below	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LJZ9

New Issue:

Barclays prices \$4.68 million 12% yield optimization notes linked to Baker Hughes via UBS

By *Angela McDaniels*

Tacoma, Wash., April 29 – **Barclays Bank plc** priced \$4.68 million of yield optimization notes with contingent protection due Oct. 29, 2010 linked to the common stock of **Baker Hughes Inc.**, according to a 424B2 filing with the

Securities and Exchange Commission.

The six-month notes carry a coupon of 12% per year. Interest is payable monthly.

Each note has a face value of \$51.24, which is equal to the closing price of Baker Hughes stock on the pricing date.

The payout at maturity will be par

unless the final price of Baker Hughes stock is less than 80% of the initial share price, in which case the payout will be one share of Baker Hughes stock.

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

Issuer:	Barclays Bank plc		price, one Baker Hughes share;
Issue:	Yield optimization notes with contingent protection		otherwise, par
Underlying stock:	Baker Hughes Inc. (Symbol: BHI)	Initial share price:	\$51.24
Amount:	\$4,684,360.80	Trigger price:	\$40.99, 80% of initial price
Maturity:	Oct. 29, 2010	Pricing date:	April 28
Coupon:	12%, payable monthly	Settlement date:	April 30
Price:	Par of \$51.24	Underwriters:	UBS Financial Services Inc. and Barclays Capital Inc.
Payout at maturity:	If final share price is less than trigger	Fees:	1%
		Cusip:	06740L634

Structured Products News

New Issue:

Barclays prices \$3 million 8% reverse convertibles linked to Bank of America

New York, April 29 – **Barclays Bank plc** priced \$3 million of 8% reverse convertible notes due April 29, 2011 linked to **Bank of America Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Bank of America shares fall below the protection price of \$13.98, 80% of the initial price of \$17.47, during

the life of the notes and finish below the initial price in which case the payout will be 57.240985 shares of Bank of America stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which
Issue:	Reverse convertible notes	case 57.240985 shares of Bank of
Underlying stock:	Bank of America Corp. (Symbol: BAC)	America stock
Amount:	\$3 million	Initial price:
Maturity:	April 29, 2011	\$17.47
Coupon:	8%, payable monthly	Protection price:
Price:	Par	\$13.98, 80% of \$17.47
Payout at maturity:	Par in cash unless Bank of America shares fall below the protection price of \$13.98, 80% of the initial price, and	Exchange ratio:
		57.240985
		Pricing date:
		April 27
		Settlement date:
		April 30
		Agent:
		Barclays Capital
		Fees:
		2.5%
		Cusip:
		06740LJX4

New Issue:

Barclays prices \$1 million 9% reverse convertibles linked to Blackstone Group

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9% reverse convertible notes due April 29, 2011 linked to **Blackstone Group LP** shares, according to a 424B2 filing with the Securities and

Exchange Commission. The payout at maturity will be par in cash unless Blackstone Group shares fall below the protection price of \$11.61, 80% of the initial price of \$14.51, during

the life of the notes and finish below the initial price in which case the payout will be 68.917988 shares of Blackstone Group stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which
Issue:	Reverse convertible notes	case 68.917988 shares of Blackstone
Underlying stock:	Blackstone Group LP (Symbol: BX)	Group stock
Amount:	\$1 million	Initial price:
Maturity:	April 29, 2011	\$14.51
Coupon:	9%, payable monthly	Protection price:
Price:	Par	\$11.61, 80% of \$14.51
Payout at maturity:	Par in cash unless Blackstone Group shares fall below the protection price of \$11.61, 80% of the initial price, and	Exchange ratio:
		68.917988
		Pricing date:
		April 27
		Settlement date:
		April 30
		Agent:
		Barclays Capital
		Fees:
		2.5%
		Cusip:
		06740LKC8

Structured Products News

New Issue:

Barclays prices \$1 million 11% reverse convertibles linked to Boston Scientific

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11% reverse convertible notes due Oct. 29, 2010 linked to **Boston Scientific Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Boston Scientific shares fall below the protection price of \$5.68, 80% of the initial price of \$7.10, during

the life of the notes and finish below the initial price in which case the payout will be 140.84507 shares of Boston Scientific stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which case 140.84507 shares of Boston Scientific stock
Issue:	Reverse convertible notes	
Underlying stock:	Boston Scientific Corp. (Symbol: BSX)	
Amount:	\$1 million	Initial price: \$7.10
Maturity:	Oct. 29, 2010	Protection price: \$5.68, 80% of \$7.10
Coupon:	11%, payable monthly	Exchange ratio: 140.84507
Price:	Par	Pricing date: April 27
Payout at maturity:	Par in cash unless Boston Scientific shares fall below the protection price of \$5.68, 80% of the initial price, and	Settlement date: April 30
		Agent: Barclays Capital
		Fees: 1.625%
		Cusip: 06740LFL4

New Issue:

Barclays prices \$2 million 10.5% reverse convertibles linked to Bucyrus International

New York, April 29 – **Barclays Bank plc** priced \$2 million of 10.5% reverse convertible notes due Oct. 29, 2010 linked to **Bucyrus International, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Bucyrus International shares fall below the protection price of \$52.28, 80% of the initial price of \$65.35, during

the life of the notes and finish below the initial price in which case the payout will be 15.302219 shares of Bucyrus International stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	the initial price, and finish below the initial price, in which case 15.302219 shares of Bucyrus International stock
Issue:	Reverse convertible notes	
Underlying stock:	Bucyrus International, Inc. (Symbol: BUCY)	
Amount:	\$2 million	Initial price: \$65.35
Maturity:	Oct. 29, 2010	Protection price: \$52.28, 80% of \$65.35
Coupon:	10.5%, payable monthly	Exchange ratio: 15.302219
Price:	Par	Pricing date: April 27
Payout at maturity:	Par in cash unless Bucyrus International shares fall below the protection price of \$52.28, 80% of	Settlement date: April 30
		Agent: Barclays Capital
		Fees: 1.625%
		Cusip: 06740LFM2

Structured Products News

New Issue:

Barclays prices \$1 million 8.25% reverse convertibles linked to Buffalo Wild

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8.25% reverse convertible notes due April 29, 2011 linked to **Buffalo Wild Wings, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Buffalo Wild shares fall below the protection price of \$40.81, 80% of the initial price of \$51.01, during

the life of the notes and finish below the initial price in which case the payout will be 19.603999 shares of Buffalo Wild stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which
Issue:	Reverse convertible notes	case 19.603999 shares of Buffalo Wild
Underlying stock:	Buffalo Wild Wings, Inc. (Symbol: BWLD)	stock
Amount:	\$1 million	Initial price:
Maturity:	April 29, 2011	\$51.01
Coupon:	8.25%, payable monthly	Protection price:
Price:	Par	\$40.81, 80% of \$51.01
Payout at maturity:	Par in cash unless Buffalo Wild shares fall below the protection price of \$40.81, 80% of the initial price, and	Exchange ratio:
		19.603999
		Pricing date:
		April 27
		Settlement date:
		April 30
		Agent:
		Barclays Capital
		Fees:
		2.5%
		Cusip:
		06740LKB0

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to Bunge

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **Bunge Ltd.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Bunge

shares fall below the protection price of \$45.06, 80% of the initial price of \$56.33, during the life of the notes and finish below the initial price in which case the payout will be 17.75253 shares of Bunge stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	below the initial price, in which case
Issue:	Reverse convertible notes	17.75253 shares of Bunge stock
Underlying stock:	Bunge Ltd. (Symbol: BG)	Initial price:
Amount:	\$1 million	\$56.33
Maturity:	April 29, 2011	Protection price:
Coupon:	8%, payable monthly	\$45.06, 80% of \$56.33
Price:	Par	Exchange ratio:
Payout at maturity:	Par in cash unless Bunge shares fall below the protection price of \$45.06, 80% of the initial price, and finish	17.75253
		Pricing date:
		April 27
		Settlement date:
		April 30
		Agent:
		Barclays Capital
		Fees:
		2.5%
		Cusip:
		06740LJY2

Structured Products News

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to Cameron International

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **Cameron International Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Cameron International shares fall below the protection price of \$34.87, 80% of the initial price of \$43.59, during

the life of the notes and finish below the initial price in which case the payout will be 22.941042 shares of Cameron International stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, and finish below the
Issue:	Reverse convertible notes		initial price, in which case 22.941042
Underlying stock:	Cameron International Corp. (Symbol: CAM)	Initial price:	shares of Cameron International stock
Amount:	\$1 million	Protection price:	\$43.59
Maturity:	April 29, 2011	Exchange ratio:	\$34.87, 80% of \$43.59
Coupon:	8%, payable monthly	Pricing date:	22.941042
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Cameron International shares fall below the protection price of \$34.87, 80% of	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	2.5%
			06740LKD6

New Issue:

Barclays prices \$1 million 8.25% reverse convertibles linked to Capital One

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8.25% reverse convertible notes due April 29, 2011 linked to **Capital One Financial Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Capital One shares fall below the protection price of \$34.63, 80% of the initial price of \$43.29, during

the life of the notes and finish below the initial price in which case the payout will be 23.100023 shares of Capital One stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which
Issue:	Reverse convertible notes		case 23.100023 shares of Capital One
Underlying stock:	Capital One Financial Corp. (Symbol: COF)	Initial price:	stock
Amount:	\$1 million	Protection price:	\$43.29
Maturity:	April 29, 2011	Exchange ratio:	\$34.63, 80% of \$43.29
Coupon:	8.25%, payable monthly	Pricing date:	23.100023
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Capital One shares fall below the protection price of \$34.63, 80% of the initial price, and	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	2.5%
			06740LKH7

Structured Products News

New Issue:

Barclays prices \$1 million 13.5% reverse convertibles linked to Carpenter Technology

New York, April 29 – **Barclays Bank plc** priced \$1 million of 13.5% reverse convertible notes due Oct. 29, 2010 linked to **Carpenter Technology Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Carpenter Technology shares fall below the protection price of \$31.74, 80% of the initial price of \$39.68, during

the life of the notes and finish below the initial price in which case the payout will be 25.201613 shares of Carpenter Technology stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	the initial price, and finish below the
Issue:	Reverse convertible notes	initial price, in which case 25.201613
Underlying stock:	Carpenter Technology Corp. (Symbol: CRS)	shares of Carpenter Technology stock
Amount:	\$1 million	\$39.68
Maturity:	Oct. 29, 2010	Protection price: \$31.74, 80% of \$39.68
Coupon:	13.5%, payable monthly	Exchange ratio: 25.201613
Price:	Par	Pricing date: April 27
Payout at maturity:	Par in cash unless Carpenter Technology shares fall below the protection price of \$31.74, 80% of	Settlement date: April 30
		Agent: Barclays Capital
		Fees: 1.3%
		Cusip: 06740LDW2

New Issue:

Barclays prices \$1 million 10.5% reverse convertibles linked to CB Richard

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10.5% reverse convertible notes due Oct. 29, 2010 linked to **CB Richard Ellis Group, Inc (Class A)** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless CB Richard shares fall below the protection price of \$13.28, 80% of the initial price of \$16.60,

during the life of the notes and finish below the initial price in which case the payout will be 60.240964 shares of CB Richard stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which
Issue:	Reverse convertible notes	case 60.240964 shares of CB Richard
Underlying stock:	CB Richard Ellis Group, Inc (Class A) (Symbol: CBG)	stock
Amount:	\$1 million	Initial price: \$16.60
Maturity:	Oct. 29, 2010	Protection price: \$13.28, 80% of \$16.60
Coupon:	10.5%, payable monthly	Exchange ratio: 60.240964
Price:	Par	Pricing date: April 27
Payout at maturity:	Par in cash unless CB Richard shares fall below the protection price of \$13.28, 80% of the initial price, and	Settlement date: April 30
		Agent: Barclays Capital
		Fees: 1.625%
		Cusip: 06740LFZ3

Structured Products News

New Issue:

Barclays prices \$1 million 11% reverse convertibles linked to Century Aluminum

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11% reverse convertible notes due July 30, 2010 linked to **Century Aluminum Co.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Century Aluminum shares fall below the protection price of \$9.68, 70% of the initial price of \$13.83, during

the life of the notes and finish below the initial price in which case the payout will be 72.30658 shares of Century Aluminum stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which
Issue:	Reverse convertible notes	case 72.30658 shares of Century
Underlying stock:	Century Aluminum Co. (Symbol: CENX)	Aluminum stock
Amount:	\$1 million	Initial price:
Maturity:	July 30, 2010	Protection price:
Coupon:	11%, payable monthly	Exchange ratio:
Price:	Par	Pricing date:
Payout at maturity:	Par in cash unless Century Aluminum shares fall below the protection price of \$9.68, 70% of the initial price, and	Settlement date:
		Agent:
		Fees:
		Cusip:

New Issue:

Barclays prices \$1 million 9.25% reverse convertibles linked to Chesapeake Energy

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9.25% reverse convertible notes due April 29, 2011 linked to **Chesapeake Energy Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Chesapeake Energy shares fall below the protection price of \$18.92, 80% of the initial price of \$23.65, during

the life of the notes and finish below the initial price in which case the payout will be 42.283298 shares of Chesapeake Energy stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which
Issue:	Reverse convertible notes	case 42.283298 shares of Chesapeake
Underlying stock:	Chesapeake Energy Corp. (Symbol: CHK)	Energy stock
Amount:	\$1 million	Initial price:
Maturity:	April 29, 2011	Protection price:
Coupon:	9.25%, payable monthly	Exchange ratio:
Price:	Par	Pricing date:
Payout at maturity:	Par in cash unless Chesapeake Energy shares fall below the protection price of \$18.92, 80% of the initial price, and	Settlement date:
		Agent:
		Fees:
		Cusip:

Structured Products News

New Issue:

Barclays prices \$1 million 9.5% reverse convertibles linked to Chicago Bridge

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9.5% reverse convertible notes due April 29, 2011 linked to **Chicago Bridge & Iron Co. N.V.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Chicago Bridge shares fall below the protection price of \$19.31, 80% of the initial price of \$24.14, during

the life of the notes and finish below the initial price in which case the payout will be 41.425021 shares of Chicago Bridge stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which
Issue:	Reverse convertible notes	case 41.425021 shares of Chicago
Underlying stock:	Chicago Bridge & Iron Co. N.V. (Symbol: CBI)	Bridge stock
Amount:	\$1 million	Initial price:
Maturity:	April 29, 2011	\$24.14
Coupon:	9.5%, payable monthly	Protection price:
Price:	Par	\$19.31, 80% of \$24.14
Payout at maturity:	Par in cash unless Chicago Bridge shares fall below the protection price of \$19.31, 80% of the initial price, and	Exchange ratio:
		41.425021
		Pricing date:
		April 27
		Settlement date:
		April 30
		Agent:
		Barclays Capital
		Fees:
		2.5%
		Cusip:
		06740LKE4

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to CIGNA

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **CIGNA Corp.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless CIGNA shares fall below the protection price of \$25.89, 80% of the initial price of \$32.36, during the

life of the notes and finish below the initial price in which case the payout will be 30.902349 shares of CIGNA stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	below the initial price, in which case
Issue:	Reverse convertible notes	30.902349 shares of CIGNA stock
Underlying stock:	CIGNA Corp. (Symbol: CI)	Initial price:
Amount:	\$1 million	\$32.36
Maturity:	April 29, 2011	Protection price:
Coupon:	8%, payable monthly	\$25.89, 80% of \$32.36
Price:	Par	Exchange ratio:
Payout at maturity:	Par in cash unless CIGNA shares fall below the protection price of \$25.89, 80% of the initial price, and finish	30.902349
		Pricing date:
		April 27
		Settlement date:
		April 30
		Agent:
		Barclays Capital
		Fees:
		2.5%
		Cusip:
		06740LKG9

Structured Products News

New Issue:

Barclays prices \$1 million 14.25% reverse convertibles linked to Clean Energy

New York, April 29 – **Barclays Bank plc** priced \$1 million of 14.25% reverse convertible notes due Oct. 29, 2010 linked to **Clean Energy Fuels Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Clean Energy shares fall below the protection price of \$13.60, 75% of the initial price of \$18.13, during

the life of the notes and finish below the initial price in which case the payout will be 55.157198 shares of Clean Energy stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in
Issue:	Reverse convertible notes		which case 55.157198 shares of Clean
Underlying stock:	Clean Energy Fuels Corp. (Symbol: CLNE)	Initial price:	Energy stock
Amount:	\$1 million	Protection price:	\$18.13
Maturity:	Oct. 29, 2010	Exchange ratio:	\$13.60, 75% of \$18.13
Coupon:	14.25%, payable monthly	Pricing date:	55.157198
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Clean Energy shares fall below the protection price of \$13.60, 75% of the initial price,	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	1.625%
			06740LGC3

New Issue:

Barclays prices \$2 million 13.65% reverse convertibles linked to Cliffs Natural

New York, April 29 – **Barclays Bank plc** priced \$2 million of 13.65% reverse convertible notes due Oct. 29, 2010 linked to **Cliffs Natural Resources Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Cliffs Natural shares fall below the protection price of \$51.41, 75% of the initial price of \$68.54, during

the life of the notes and finish below the initial price in which case the payout will be 14.59002 shares of Cliffs Natural stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which
Issue:	Reverse convertible notes		case 14.59002 shares of Cliffs Natural
Underlying stock:	Cliffs Natural Resources Inc. (Symbol: CLF)	Initial price:	stock
Amount:	\$2 million	Protection price:	\$68.54
Maturity:	Oct. 29, 2010	Exchange ratio:	\$51.41, 75% of \$68.54
Coupon:	13.65%, payable monthly	Pricing date:	14.59002
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Cliffs Natural shares fall below the protection price of \$51.41, 75% of the initial price, and	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	1.625%
			06740LGB5

Structured Products News

New Issue:

Barclays prices \$2 million 13.5% reverse convertibles linked to Coeur

New York, April 29 – **Barclays Bank plc** priced \$2 million of 13.5% reverse convertible notes due Oct. 29, 2010 linked to **Coeur d'Alene Mines Corp.** shares, according to a 424B2

filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Coeur shares fall below the protection price of \$12.82, 75% of the

initial price of \$17.09, during the life of the notes and finish below the initial price in which case the payout will be 58.513751 shares of Coeur stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	\$17.09
Issue:	Reverse convertible notes	Protection price:	\$12.82, 75% of \$17.09
Underlying stock:	Coeur d'Alene Mines Corp. (Symbol: CDE)	Exchange ratio:	58.513751
Amount:	\$2 million	Pricing date:	April 27
Maturity:	Oct. 29, 2010	Settlement date:	April 30
Coupon:	13.5%, payable monthly	Agent:	Barclays Capital
Price:	Par	Fees:	1.625%
Payout at maturity:	Par in cash unless Coeur shares fall below the protection price of \$12.82, 75% of the initial price,	Cusip:	06740LGA7
			and finish below the initial price, in which case 58.513751 shares of Coeur stock

New Issue:

Barclays prices \$1 million 9.25% reverse convertibles linked to Consol Energy

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9.25% reverse convertible notes due July 30, 2010 linked to **Consol Energy Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Consol Energy shares fall below the protection price of \$32.78, 75% of the initial price of \$43.70, during

the life of the notes and finish below the initial price in which case the payout will be 22.883295 shares of Consol Energy stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	\$43.70
Issue:	Reverse convertible notes	Protection price:	\$32.78, 75% of \$43.70
Underlying stock:	Consol Energy Inc. (Symbol: CNX)	Exchange ratio:	22.883295
Amount:	\$1 million	Pricing date:	April 27
Maturity:	July 30, 2010	Settlement date:	April 30
Coupon:	9.25%, payable monthly	Agent:	Barclays Capital
Price:	Par	Fees:	1.5%
Payout at maturity:	Par in cash unless Consol Energy shares fall below the protection price of \$32.78, 75% of the initial price, and	Cusip:	06740LQD0
			finish below the initial price, in which case 22.883295 shares of Consol Energy stock

Structured Products News

New Issue:

Barclays prices \$1 million 10.25% reverse convertibles linked to Consol Energy

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10.25% reverse convertible notes due Oct. 29, 2010 linked to **Consol Energy Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Consol Energy shares fall below the protection price of \$34.67, 80% of the initial price of \$43.34, during

the life of the notes and finish below the initial price in which case the payout will be 23.073373 shares of Consol Energy stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, in which case 23.073373 shares of Consol Energy stock
Issue:	Reverse convertible notes		
Underlying stock:	Consol Energy Inc. (Symbol: CNX)	Initial price:	\$43.34
Amount:	\$1 million	Protection price:	\$34.67, 80% of \$43.34
Maturity:	Oct. 29, 2010	Exchange ratio:	23.073373
Coupon:	10.25%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Consol Energy shares fall below the protection price of \$34.67, 80% of the initial price, and finish below	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LGD1

New Issue:

Barclays prices \$2 million 11.75% reverse convertibles linked to Continental Airlines

New York, April 29 – **Barclays Bank plc** priced \$2 million of 11.75% reverse convertible notes due Oct. 29, 2010 linked to **Continental Airlines, Inc. (Class B)** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Continental Airlines shares fall below the protection price of \$16.22, 75% of the initial price of \$21.62, during

the life of the notes and finish below the initial price in which case the payout will be 46.253469 shares of Continental Airlines stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which case 46.253469 shares of Continental Airlines stock
Issue:	Reverse convertible notes		
Underlying stock:	Continental Airlines, Inc. (Class B) (Symbol: CAL)	Initial price:	\$21.62
Amount:	\$2 million	Protection price:	\$16.22, 75% of \$21.62
Maturity:	Oct. 29, 2010	Exchange ratio:	46.253469
Coupon:	11.75%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Continental Airlines shares fall below the protection price of \$16.22, 75% of the initial price, and	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LFN0

Structured Products News

New Issue:

Barclays prices \$1 million 10% reverse convertibles linked to Cree

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10% reverse convertible notes due Oct. 29, 2010 linked to **Cree, Inc.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

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

fall below the protection price of \$60.21, 80% of the initial price of \$75.26, during the life of the notes and finish below the initial price in which case the payout will be 13.287271 shares of Cree stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		13.287271 shares of Cree stock
Underlying stock:	Cree, Inc. (Symbol: CREE)	Initial price:	\$75.26
Amount:	\$1 million	Protection price:	\$60.21, 80% of \$75.26
Maturity:	Oct. 29, 2010	Exchange ratio:	13.287271
Coupon:	10%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Cree shares fall below the protection price of \$60.21, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LGF6

New Issue:

Barclays prices \$1 million 10.15% reverse convertibles linked to Cyberonics

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10.15% reverse convertible notes due April 29, 2011 linked to **Cyberonics, Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Cyberonics shares fall below the protection price of \$15.96, 80% of the initial price of \$19.95,

during the life of the notes and finish below the initial price in which case the payout will be 50.125313 shares of Cyberonics stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		50.125313 shares of Cyberonics stock
Underlying stock:	Cyberonics, Inc. (Symbol: CYBX)	Initial price:	\$19.95
Amount:	\$1 million	Protection price:	\$15.96, 80% of \$19.95
Maturity:	April 29, 2011	Exchange ratio:	50.125313
Coupon:	10.15%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Cyberonics shares fall below the protection price of \$15.96, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	2.1%
		Cusip:	06740LEE1

Structured Products News

New Issue:

Barclays prices \$3 million 8% reverse convertibles linked to Deere

New York, April 29 – **Barclays Bank plc** priced \$3 million of 8% reverse convertible notes due April 29, 2011 linked to **Deere & Co.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Deere

shares fall below the protection price of \$47.46, 80% of the initial price of \$59.32, during the life of the notes and finish below the initial price in which case the payout will be 16.857721 shares of Deere stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		16.857721 shares of Deere stock
Underlying stock:	Deere & Co. (Symbol: DE)	Initial price:	\$59.32
Amount:	\$3 million	Protection price:	\$47.46, 80% of \$59.32
Maturity:	April 29, 2011	Exchange ratio:	16.857721
Coupon:	8%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Deere shares fall below the protection price of \$47.46, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LKM6

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to Dell

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **Dell Inc.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

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

fall below the protection price of \$13.22, 80% of the initial price of \$16.53, during the life of the notes and finish below the initial price in which case the payout will be 60.496068 shares of Dell stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		60.496068 shares of Dell stock
Underlying stock:	Dell Inc. (Symbol: DELL)	Initial price:	\$16.53
Amount:	\$1 million	Protection price:	\$13.22, 80% of \$16.53
Maturity:	April 29, 2011	Exchange ratio:	60.496068
Coupon:	8%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Dell shares fall below the protection price of \$13.22, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LKN4

Structured Products News

New Issue:

Barclays prices \$1.93 million 9.7% yield optimization notes linked to Dell via UBS

By Angela McDaniels

Tacoma, Wash., April 29 – **Barclays Bank plc** priced \$1.93 million of yield optimization notes with contingent protection due Oct. 29, 2010 linked to the common stock of **Dell Inc.**, according to a 424B2 filing with the Securities and

Exchange Commission.

The six-month notes carry a coupon of 9.7% per year. Interest is payable monthly.

Each note has a face value of \$16.51, which is equal to the closing price of Dell stock on the pricing date.

The payout at maturity will be par

unless the final price of Dell stock is less than 80% of the initial share price, in which case the payout will be one share of Dell stock.

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

Issuer:	Barclays Bank plc	Initial share price:	price, one Dell share; otherwise, par \$16.51
Issue:	Yield optimization notes with contingent protection	Trigger price:	\$13.21, 80% of initial price
Underlying stock:	Dell Inc. (Symbol: DELL)	Pricing date:	April 28
Amount:	\$1,934,427.17	Settlement date:	April 30
Maturity:	Oct. 29, 2010	Underwriters:	UBS Financial Services Inc. and Barclays Capital Inc.
Coupon:	9.7%, payable monthly	Fees:	1%
Price:	Par of \$16.51	Cusip:	06740L618
Payout at maturity:	If final share price is less than trigger		

New Issue:

Barclays prices \$1 million 12.25% reverse convertibles linked to Delta Airlines

New York, April 29 – **Barclays Bank plc** priced \$1 million of 12.25% reverse convertible notes due Oct. 29, 2010 linked to **Delta Airlines, Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Delta Airlines shares fall below the protection price of \$9.17, 75% of the initial price of \$12.22, during the

life of the notes and finish below the initial price in which case the payout will be 81.833061 shares of Delta Airlines stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	below the initial price, in which case 81.833061 shares of Delta Airlines stock
Issue:	Reverse convertible notes	Protection price:	\$12.22
Underlying stock:	Delta Airlines, Inc. (Symbol: DAL)	Exchange ratio:	\$9.17, 75% of \$12.22
Amount:	\$1 million	Pricing date:	81.833061
Maturity:	Oct. 29, 2010	Settlement date:	April 27
Coupon:	12.25%, payable monthly	Agent:	April 30
Price:	Par	Fees:	Barclays Capital
Payout at maturity:	Par in cash unless Delta Airlines shares fall below the protection price of \$9.17, 75% of the initial price, and finish	Cusip:	1.625%
			06740LGJ8

Structured Products News

New Issue:

Barclays prices \$1 million 11% reverse convertibles linked to Dillard's

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11% reverse convertible notes due Oct. 29, 2010 linked to **Dillard's, Inc. (Class A)** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Dillard's shares fall below the protection price of \$23.70, 80% of the initial price of \$29.62,

during the life of the notes and finish below the initial price in which case the payout will be 33.760972 shares of Dillard's stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price,
Issue:	Reverse convertible notes		in which case 33.760972 shares of
Underlying stock:	Dillard's, Inc. (Class A) (Symbol: DDS)	Initial price:	Dillard's stock
Amount:	\$1 million	Protection price:	\$29.62
Maturity:	Oct. 29, 2010	Exchange ratio:	\$23.70, 80% of \$29.62
Coupon:	11%, payable monthly	Pricing date:	33.760972
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Dillard's shares fall below the protection price of \$23.70, 80% of the initial price,	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	1.625%
			06740LGK5

New Issue:

Barclays prices \$1 million 9.25% reverse convertibles linked to Discover Financial

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9.25% reverse convertible notes due April 29, 2011 linked to **Discover Financial Services** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Discover Financial shares fall below the protection price of \$12.30, 80% of the initial price of \$15.37, during

the life of the notes and finish below the initial price in which case the payout will be 65.061809 shares of Discover Financial stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which
Issue:	Reverse convertible notes		case 65.061809 shares of Discover
Underlying stock:	Discover Financial Services (Symbol: DFS)	Initial price:	Financial stock
Amount:	\$1 million	Protection price:	\$15.37
Maturity:	April 29, 2011	Exchange ratio:	\$12.30, 80% of \$15.37
Coupon:	9.25%, payable monthly	Pricing date:	65.061809
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Discover Financial shares fall below the protection price of \$12.30, 80% of the initial price, and	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	2.5%
			06740LKP9

Structured Products News

New Issue:

Barclays prices \$3 million 9% reverse convertibles linked to Dow Chemical

New York, April 29 – **Barclays Bank plc** priced \$3 million of 9% reverse convertible notes due April 29, 2011 linked to **Dow Chemical Co.** shares, according to a 424B2 filing with the Securities and

Exchange Commission. The payout at maturity will be par in cash unless Dow Chemical shares fall below the protection price of \$24.06, 80% of the initial price of \$30.07, during

the life of the notes and finish below the initial price in which case the payout will be 33.255737 shares of Dow Chemical stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in
Issue:	Reverse convertible notes		which case 33.255737 shares of Dow
Underlying stock:	Dow Chemical Co. (Symbol: DOW)	Initial price:	Chemical stock
Amount:	\$3 million	Protection price:	\$30.07
Maturity:	April 29, 2011	Exchange ratio:	\$24.06, 80% of \$30.07
Coupon:	9%, payable monthly	Pricing date:	33.255737
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Dow Chemical shares fall below the protection price of \$24.06, 80% of the initial price,	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	2.5%
			06740LKQ7

New Issue:

Barclays prices \$1 million 11.5% reverse convertibles linked to DryShips

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11.5% reverse convertible notes due Oct. 29, 2010 linked to **DryShips Inc.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless DryShips

shares fall below the protection price of \$4.46, 75% of the initial price of \$5.95, during the life of the notes and finish below the initial price in which case the payout will be 168.067227 shares of DryShips stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		168.067227 shares of DryShips stock
Underlying stock:	DryShips Inc. (Symbol: DRYS)	Initial price:	\$5.95
Amount:	\$1 million	Protection price:	\$4.46, 75% of \$5.95
Maturity:	Oct. 29, 2010	Exchange ratio:	168.067227
Coupon:	11.5%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless DryShips shares fall below the protection price of \$4.46, 75% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LGM1

Structured Products News

New Issue:

Barclays prices \$1 million 11% reverse convertibles linked to Elan

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11% reverse convertible notes due Oct. 29, 2010 linked to **Elan Corp., plc (American depository shares)** shares, according to a 424B2

filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Elan shares fall below the protection price of \$5.43, 80% of the initial

price of \$6.79, during the life of the notes and finish below the initial price in which case the payout will be 147.275405 shares of Elan stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	below the initial price, in which case 147.275405 shares of Elan stock
Issue:	Reverse convertible notes	Protection price:	\$5.43, 80% of \$6.79
Underlying stock:	Elan Corp., plc (American depository shares) (Symbol: ELN)	Exchange ratio:	147.275405
Amount:	\$1 million	Pricing date:	April 27
Maturity:	Oct. 29, 2010	Settlement date:	April 30
Coupon:	11%, payable monthly	Agent:	Barclays Capital
Price:	Par	Fees:	1.625%
Payout at maturity:	Par in cash unless Elan shares fall below the protection price of \$5.43, 80% of the initial price, and finish	Cusip:	06740LGN9

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to Electronic Arts

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **Electronic Arts Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Electronic Arts shares fall below the protection price of \$15.82, 80% of the initial price of \$19.77, during

the life of the notes and finish below the initial price in which case the payout will be 50.581689 shares of Electronic Arts stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	the initial price, in which case 50.581689 shares of Electronic Arts stock
Issue:	Reverse convertible notes	Protection price:	\$15.82, 80% of \$19.77
Underlying stock:	Electronic Arts Inc. (Symbol: ERTS)	Exchange ratio:	50.581689
Amount:	\$1 million	Pricing date:	April 27
Maturity:	April 29, 2011	Settlement date:	April 30
Coupon:	8%, payable monthly	Agent:	Barclays Capital
Price:	Par	Fees:	2.5%
Payout at maturity:	Par in cash unless Electronic Arts shares fall below the protection price of \$15.82, 80% of the initial price, and finish below	Cusip:	06740LKV6

Structured Products News

New Issue:

Barclays prices \$1 million 8.25% reverse convertibles linked to Expedia

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8.25% reverse convertible notes due April 29, 2011 linked to **Expedia, Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Expedia shares fall below the protection price of \$18.91, 80% of the initial price of \$23.64, during the

life of the notes and finish below the initial price in which case the payout will be 42.301184 shares of Expedia stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		42.301184 shares of Expedia stock
Underlying stock:	Expedia, Inc. (Symbol: EXPE)	Initial price:	\$23.64
Amount:	\$1 million	Protection price:	\$18.91, 80% of \$23.64
Maturity:	April 29, 2011	Exchange ratio:	42.301184
Coupon:	8.25%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Expedia shares fall below the protection price of \$18.91, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LKW4

New Issue:

Barclays prices \$2 million 9% reverse convertibles linked to Fifth Third

New York, April 29 – **Barclays Bank plc** priced \$2 million of 9% reverse convertible notes due April 29, 2011 linked to **Fifth Third Bancorp** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Fifth Third shares fall below the protection price of \$11.23, 80% of the initial price of \$14.04,

during the life of the notes and finish below the initial price in which case the payout will be 71.225071 shares of Fifth Third stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		71.225071 shares of Fifth Third stock
Underlying stock:	Fifth Third Bancorp (Symbol: FITB)	Initial price:	\$14.04
Amount:	\$2 million	Protection price:	\$11.23, 80% of \$14.04
Maturity:	April 29, 2011	Exchange ratio:	71.225071
Coupon:	9%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Fifth Third shares fall below the protection price of \$11.23, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LKY0

Structured Products News

New Issue:

Barclays prices \$1 million 11% reverse convertibles linked to First Solar

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11% reverse convertible notes due Oct. 29, 2010 linked to **First Solar, Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless First Solar shares fall below the protection price of \$102.69, 80% of the initial price of \$128.36, during the

life of the notes and finish below the initial price in which case the payout will be 7.790589 shares of First Solar stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		7.790589 shares of First Solar stock
Underlying stock:	First Solar, Inc. (Symbol: FSLR)	Initial price:	\$128.36
Amount:	\$1 million	Protection price:	\$102.69, 80% of \$128.36
Maturity:	Oct. 29, 2010	Exchange ratio:	7.790589
Coupon:	11%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless First Solar shares fall below the protection price of \$102.69, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LGQ2

New Issue:

Barclays prices \$2 million 9.5% reverse convertibles linked to Ford Motor

New York, April 29 – **Barclays Bank plc** priced \$2 million of 9.5% reverse convertible notes due Oct. 29, 2010 linked to **Ford Motor Co.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Ford Motor shares fall below the protection price of \$10.18, 75% of the initial price of \$13.57,

during the life of the notes and finish below the initial price in which case the payout will be 73.691968 shares of Ford Motor stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, in which case 73.691968
Issue:	Reverse convertible notes		shares of Ford Motor stock
Underlying stock:	Ford Motor Co. (Symbol: F)	Initial price:	\$13.57
Amount:	\$2 million	Protection price:	\$10.18, 75% of \$13.57
Maturity:	Oct. 29, 2010	Exchange ratio:	73.691968
Coupon:	9.5%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Ford Motor shares fall below the protection price of \$10.18, 75% of the initial price, and finish below	Agent:	Barclays Capital
		Fees:	1.3%
		Cusip:	06740LDX0

Structured Products News

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to Ford Motor

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due Oct. 29, 2010 linked to **Ford Motor Co.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Ford Motor shares fall below the protection price of \$10.86, 80% of the initial price of \$13.57,

during the life of the notes and finish below the initial price in which case the payout will be 73.691968 shares of Ford Motor stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, in which case 73.691968 shares of Ford Motor stock
Issue:	Reverse convertible notes		
Underlying stock:	Ford Motor Co. (Symbol: F)	Initial price:	\$13.57
Amount:	\$1 million	Protection price:	\$10.86, 80% of \$13.57
Maturity:	Oct. 29, 2010	Exchange ratio:	73.691968
Coupon:	8%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Ford Motor shares fall below the protection price of \$10.86, 80% of the initial price, and finish below	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LGP4

New Issue:

Barclays prices \$1 million 10.75% reverse convertibles linked to Forest Oil

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10.75% reverse convertible notes due Oct. 29, 2010 linked to **Forest Oil Corp.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Forest Oil shares fall below the protection price of \$23.10, 80% of the initial price of \$28.87,

during the life of the notes and finish below the initial price in which case the payout will be 34.638033 shares of Forest Oil stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case 34.638033 shares of Forest Oil stock
Issue:	Reverse convertible notes		
Underlying stock:	Forest Oil Corp. (Symbol: FST)	Initial price:	\$28.87
Amount:	\$1 million	Protection price:	\$23.10, 80% of \$28.87
Maturity:	Oct. 29, 2010	Exchange ratio:	34.638033
Coupon:	10.75%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Forest Oil shares fall below the protection price of \$23.10, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LGR0

Structured Products News

New Issue:

Barclays prices \$2 million 10% reverse convertibles linked to Foster Wheeler

New York, April 29 – **Barclays Bank plc** priced \$2 million of 10% reverse convertible notes due Oct. 29, 2010 linked to **Foster Wheeler AG** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Foster Wheeler shares fall below the protection price of \$24.65, 80% of the initial price of \$30.81, during

the life of the notes and finish below the initial price in which case the payout will be 32.456994 shares of Foster Wheeler stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, in which case 32.456994 shares of Foster Wheeler stock
Issue:	Reverse convertible notes		
Underlying stock:	Foster Wheeler AG (Symbol: FWLT)	Initial price:	\$30.81
Amount:	\$2 million	Protection price:	\$24.65, 80% of \$30.81
Maturity:	Oct. 29, 2010	Exchange ratio:	32.456994
Coupon:	10%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Foster Wheeler shares fall below the protection price of \$24.65, 80% of the initial price, and finish below	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LGU3

New Issue:

Barclays prices \$1 million 9% reverse convertibles linked to Freeport-McMoRan

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9% reverse convertible notes due April 29, 2011 linked to **Freeport-McMoRan Copper & Gold Inc.** shares, according to a 424B2

filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Freeport-McMoRan shares fall below the protection price of \$60.92, 80%

of the initial price of \$76.15, during the life of the notes and finish below the initial price in which case the payout will be 13.131976 shares of Freeport-McMoRan stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which case 13.131976 shares of Freeport-McMoRan stock
Issue:	Reverse convertible notes		
Underlying stock:	Freeport-McMoRan Copper & Gold Inc. (Symbol: FCX)	Initial price:	\$76.15
Amount:	\$1 million	Protection price:	\$60.92, 80% of \$76.15
Maturity:	April 29, 2011	Exchange ratio:	13.131976
Coupon:	9%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Freeport-McMoRan shares fall below the protection price of \$60.92, 80% of the initial price, and	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LKX2

Structured Products News

New Issue:

Barclays prices \$1 million 12.75% reverse convertibles linked to Freeport-McMoRan

New York, April 29 – **Barclays Bank plc** priced \$1 million of 12.75% reverse convertible notes due Oct. 29, 2010 linked to **Freeport-McMoRan Copper & Gold Inc.** shares, according to a 424B2

filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Freeport-McMoRan shares fall below the protection price of \$61.44, 80%

of the initial price of \$76.80, during the life of the notes and finish below the initial price in which case the payout will be 13.020833 shares of Freeport-McMoRan stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	\$76.80
Issue:	Reverse convertible notes	Protection price:	\$61.44, 80% of \$76.80
Underlying stock:	Freeport-McMoRan Copper & Gold Inc. (Symbol: FCX)	Exchange ratio:	13.020833
Amount:	\$1 million	Pricing date:	April 27
Maturity:	Oct. 29, 2010	Settlement date:	April 30
Coupon:	12.75%, payable monthly	Agent:	Barclays Capital
Price:	Par	Fees:	2.25%
Payout at maturity:	Par in cash unless Freeport-McMoRan shares fall below the protection price of \$61.44, 80% of the initial price, and	Cusip:	06740LQC2
			finish below the initial price, in which case 13.020833 shares of Freeport-McMoRan stock

New Issue:

Barclays prices \$1 million 9.5% reverse convertibles linked to Frontier Oil

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9.5% reverse convertible notes due Oct. 29, 2010 linked to **Frontier Oil Corp.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Frontier Oil shares fall below the protection price of \$11.18, 80% of the initial price of \$13.98, during

the life of the notes and finish below the initial price in which case the payout will be 71.530758 shares of Frontier Oil stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	\$13.98
Issue:	Reverse convertible notes	Protection price:	\$11.18, 80% of \$13.98
Underlying stock:	Frontier Oil Corp. (Symbol: FTO)	Exchange ratio:	71.530758
Amount:	\$1 million	Pricing date:	April 27
Maturity:	Oct. 29, 2010	Settlement date:	April 30
Coupon:	9.5%, payable monthly	Agent:	Barclays Capital
Price:	Par	Fees:	1.625%
Payout at maturity:	Par in cash unless Frontier Oil shares fall below the protection price of \$11.18, 80% of the initial price, and finish	Cusip:	06740LGT6
			below the initial price, in which case 71.530758 shares of Frontier Oil stock

Structured Products News

New Issue:

Barclays prices \$1 million 20% reverse convertibles linked to Fuel Systems

New York, April 29 – **Barclays Bank plc** priced \$1 million of 20% reverse convertible notes due Oct. 29, 2010 linked to **Fuel Systems Solutions, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Fuel Systems shares fall below the protection price of \$23.56, 75% of the initial price of \$31.41, during

the life of the notes and finish below the initial price in which case the payout will be 31.836995 shares of Fuel Systems stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	and finish below the initial price, in
Issue:	Reverse convertible notes	which case 31.836995 shares of Fuel
Underlying stock:	Fuel Systems Solutions, Inc. (Symbol: FSYS)	Systems stock
Amount:	\$1 million	Initial price:
Maturity:	Oct. 29, 2010	\$31.41
Coupon:	20%, payable monthly	Protection price:
Price:	Par	\$23.56, 75% of \$31.41
Payout at maturity:	Par in cash unless Fuel Systems shares fall below the protection price of \$23.56, 75% of the initial price,	Exchange ratio:
		31.836995
		Pricing date:
		April 27
		Settlement date:
		April 30
		Agent:
		Barclays Capital
		Fees:
		1.625%
		Cusip:
		06740LGS8

New Issue:

Barclays prices \$1 million 9% reverse convertibles linked to GameStop

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9% reverse convertible notes due April 29, 2011 linked to **GameStop Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless GameStop shares fall below the protection price of \$19.63, 80% of the initial price of \$24.54,

during the life of the notes and finish below the initial price in which case the payout will be 40.749796 shares of GameStop stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	below the initial price, in which case
Issue:	Reverse convertible notes	40.749796 shares of GameStop stock
Underlying stock:	GameStop Corp. (Symbol: GME)	Initial price:
Amount:	\$1 million	\$24.54
Maturity:	April 29, 2011	Protection price:
Coupon:	9%, payable monthly	\$19.63, 80% of \$24.54
Price:	Par	Exchange ratio:
Payout at maturity:	Par in cash unless GameStop shares fall below the protection price of \$19.63, 80% of the initial price, and finish	40.749796
		Pricing date:
		April 27
		Settlement date:
		April 30
		Agent:
		Barclays Capital
		Fees:
		2.5%
		Cusip:
		06740LLC7

Structured Products News

New Issue:

Barclays prices \$1 million 9% reverse convertibles linked to Garmin

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9% reverse convertible notes due April 29, 2011 linked to **Garmin Ltd.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Garmin shares fall below the protection price of \$30.52, 80% of the initial price of \$38.15, during the

life of the notes and finish below the initial price in which case the payout will be 26.21232 shares of Garmin stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	below the initial price, in which case
Issue:	Reverse convertible notes	Protection price:	26.21232 shares of Garmin stock
Underlying stock:	Garmin Ltd. (Symbol: GRMN)	Exchange ratio:	\$38.15
Amount:	\$1 million	Pricing date:	\$30.52, 80% of \$38.15
Maturity:	April 29, 2011	Settlement date:	26.21232
Coupon:	9%, payable monthly	Agent:	April 27
Price:	Par	Fees:	April 30
Payout at maturity:	Par in cash unless Garmin shares fall below the protection price of \$30.52, 80% of the initial price, and finish	Cusip:	Barclays Capital
			2.5%
			06740LLD5

New Issue:

Barclays prices \$1 million 11.5% reverse convertibles linked to General Growth

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11.5% reverse convertible notes due Oct. 29, 2010 linked to **General Growth Properties, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless General Growth shares fall below the protection price of \$11.76, 75% of the initial price of \$15.68, during

the life of the notes and finish below the initial price in which case the payout will be 63.77551 shares of General Growth stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	finish below the initial price, in which
Issue:	Reverse convertible notes	Protection price:	case 63.77551 shares of General
Underlying stock:	General Growth Properties, Inc. (Symbol: GGP)	Exchange ratio:	Growth stock
Amount:	\$1 million	Pricing date:	\$15.68
Maturity:	Oct. 29, 2010	Settlement date:	\$11.76, 75% of \$15.68
Coupon:	11.5%, payable monthly	Agent:	63.77551
Price:	Par	Fees:	April 27
Payout at maturity:	Par in cash unless General Growth shares fall below the protection price of \$11.76, 75% of the initial price, and	Cusip:	April 30
			Barclays Capital
			1.625%
			06740LGW9

Structured Products News

New Issue:

Barclays prices \$1 million 10.75% reverse convertibles linked to Genworth Financial

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10.75% reverse convertible notes due Oct. 29, 2010 linked to **Genworth Financial, Inc. (Class A)** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Genworth Financial shares fall below the protection price of \$13.83, 80% of the initial price of \$17.29, during

the life of the notes and finish below the initial price in which case the payout will be 57.8369 shares of Genworth Financial stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which case 57.8369 shares of Genworth Financial stock
Issue:	Reverse convertible notes		
Underlying stock:	Genworth Financial, Inc. (Class A) (Symbol: GNW)	Initial price:	\$17.29
Amount:	\$1 million	Protection price:	\$13.83, 80% of \$17.29
Maturity:	Oct. 29, 2010	Exchange ratio:	57.8369
Coupon:	10.75%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Genworth Financial shares fall below the protection price of \$13.83, 80% of the initial price, and	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LGY5

New Issue:

Barclays prices \$1 million 8.25% reverse convertibles linked to Goldcorp

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8.25% reverse convertible notes due April 29, 2011 linked to **Goldcorp Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Goldcorp shares fall below the protection price of \$32.81, 80% of the initial price of \$41.01,

during the life of the notes and finish below the initial price in which case the payout will be 24.384297 shares of Goldcorp stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case 24.384297 shares of Goldcorp stock
Issue:	Reverse convertible notes		
Underlying stock:	Goldcorp Inc. (Symbol: GG)	Initial price:	\$41.01
Amount:	\$1 million	Protection price:	\$32.81, 80% of \$41.01
Maturity:	April 29, 2011	Exchange ratio:	24.384297
Coupon:	8.25%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Goldcorp shares fall below the protection price of \$32.81, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LLB9

Structured Products News

New Issue:

Barclays prices \$1 million 11% reverse convertibles linked to Goodyear Tire

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11% reverse convertible notes due Oct. 29, 2010 linked to **Goodyear Tire & Rubber Co.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Goodyear Tire shares fall below the protection price of \$11.24, 80% of the initial price of \$14.05, during

the life of the notes and finish below the initial price in which case the payout will be 71.174377 shares of Goodyear Tire stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which case 71.174377 shares of Goodyear Tire stock
Issue:	Reverse convertible notes		
Underlying stock:	Goodyear Tire & Rubber Co. (Symbol: GT)	Initial price:	\$14.05
Amount:	\$1 million	Protection price:	\$11.24, 80% of \$14.05
Maturity:	Oct. 29, 2010	Exchange ratio:	71.174377
Coupon:	11%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Goodyear Tire shares fall below the protection price of \$11.24, 80% of the initial price, and	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LGZ2

New Issue:

Barclays prices \$1 million 10.5% reverse convertibles linked to Green Mountain

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10.5% reverse convertible notes due Oct. 29, 2010 linked to **Green Mountain Coffee Roasters, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Green Mountain shares fall below the protection price of \$67.94, 80% of the initial price of \$84.92, during

the life of the notes and finish below the initial price in which case the payout will be 11.775789 shares of Green Mountain stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in which case 11.775789 shares of Green Mountain stock
Issue:	Reverse convertible notes		
Underlying stock:	Green Mountain Coffee Roasters, Inc. (Symbol: GMCR)	Initial price:	\$84.92
Amount:	\$1 million	Protection price:	\$67.94, 80% of \$84.92
Maturity:	Oct. 29, 2010	Exchange ratio:	11.775789
Coupon:	10.5%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Green Mountain shares fall below the protection price of \$67.94, 80% of the initial price,	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LGX7

Structured Products News

New Issue:

Barclays prices \$1 million 8.5% reverse convertibles linked to Guess

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8.5% reverse convertible notes due April 29, 2011 linked to **Guess?, Inc.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Guess

shares fall below the protection price of \$38.94, 80% of the initial price of \$48.67, during the life of the notes and finish below the initial price in which case the payout will be 20.546538 shares of Guess stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	below the initial price, in which case
Issue:	Reverse convertible notes	20.546538 shares of Guess stock
Underlying stock:	Guess?, Inc. (Symbol: GES)	Initial price:
Amount:	\$1 million	\$48.67
Maturity:	April 29, 2011	Protection price:
Coupon:	8.5%, payable monthly	\$38.94, 80% of \$48.67
Price:	Par	Exchange ratio:
Payout at maturity:	Par in cash unless Guess shares fall below the protection price of \$38.94, 80% of the initial price, and finish	20.546538
		Pricing date:
		April 27
		Settlement date:
		April 30
		Agent:
		Barclays Capital
		Fees:
		2.5%
		Cusip:
		06740LLA1

New Issue:

Barclays prices \$1 million 9% reverse convertibles linked to Hartford Financial

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9% reverse convertible notes due April 29, 2011 linked to **Hartford Financial Services Group, Inc.** shares, according to a 424B2

filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Hartford Financial shares fall below the protection price of \$22.76, 80%

of the initial price of \$28.45, during the life of the notes and finish below the initial price in which case the payout will be 35.149385 shares of Hartford Financial stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which
Issue:	Reverse convertible notes	case 35.149385 shares of Hartford
Underlying stock:	Hartford Financial Services Group, Inc. (Symbol: HIG)	Financial stock
Amount:	\$1 million	Initial price:
Maturity:	April 29, 2011	\$28.45
Coupon:	9%, payable monthly	Protection price:
Price:	Par	\$22.76, 80% of \$28.45
Payout at maturity:	Par in cash unless Hartford Financial shares fall below the protection price of \$22.76, 80% of the initial price, and	Exchange ratio:
		35.149385
		Pricing date:
		April 27
		Settlement date:
		April 30
		Agent:
		Barclays Capital
		Fees:
		2.5%
		Cusip:
		06740LLE3

Structured Products News

New Issue:

Barclays prices \$2 million 10.25% reverse convertibles linked to Iamgold

New York, April 29 – **Barclays Bank plc** priced \$2 million of 10.25% reverse convertible notes due Oct. 29, 2010 linked to **Iamgold Corp.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Iamgold shares fall below the protection price of \$12.46, 75% of the initial price of \$16.61, during the

life of the notes and finish below the initial price in which case the payout will be 60.204696 shares of Iamgold stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		60.204696 shares of Iamgold stock
Underlying stock:	Iamgold Corp. (Symbol: IAG)	Initial price:	\$16.61
Amount:	\$2 million	Protection price:	\$12.46, 75% of \$16.61
Maturity:	Oct. 29, 2010	Exchange ratio:	60.204696
Coupon:	10.25%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Iamgold shares fall below the protection price of \$12.46, 75% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LHB4

New Issue:

Barclays prices \$1 million 11.25% reverse convertibles linked to IMAX

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11.25% reverse convertible notes due Oct. 29, 2010 linked to **IMAX Corp.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless IMAX

shares fall below the protection price of \$15.05, 75% of the initial price of \$20.07, during the life of the notes and finish below the initial price in which case the payout will be 49.82561 shares of IMAX stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		49.82561 shares of IMAX stock
Underlying stock:	IMAX Corp. (Symbol: IMAX)	Initial price:	\$20.07
Amount:	\$1 million	Protection price:	\$15.05, 75% of \$20.07
Maturity:	Oct. 29, 2010	Exchange ratio:	49.82561
Coupon:	11.25%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless IMAX shares fall below the protection price of \$15.05, 75% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LHC2

Structured Products News

New Issue:

Barclays prices \$1 million 8.25% reverse convertibles linked to International Paper

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8.25% reverse convertible notes due April 29, 2011 linked to **International Paper Co.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless International Paper shares fall below the protection price of \$21.64, 80% of the initial price of \$27.05, during

the life of the notes and finish below the initial price in which case the payout will be 36.968577 shares of International Paper stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which case 36.968577 shares of International Paper stock
Issue:	Reverse convertible notes	
Underlying stock:	International Paper Co. (Symbol: IP)	Initial price: \$27.05
Amount:	\$1 million	Protection price: \$21.64, 80% of \$27.05
Maturity:	April 29, 2011	Exchange ratio: 36.968577
Coupon:	8.25%, payable monthly	Pricing date: April 27
Price:	Par	Settlement date: April 30
Payout at maturity:	Par in cash unless International Paper shares fall below the protection price of \$21.64, 80% of the initial price, and	Agent: Barclays Capital
		Fees: 2.5%
		Cusip: 06740LLH6

New Issue:

Barclays prices \$2 million 16% reverse convertibles linked to InterOil

New York, April 29 – **Barclays Bank plc** priced \$2 million of 16% reverse convertible notes due Oct. 29, 2010 linked to **InterOil Corp.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

shares fall below the protection price of \$51.04, 75% of the initial price of \$68.05, during the life of the notes and finish below the initial price in which case the payout will be 14.695077 shares of InterOil stock.

The payout at maturity will be par in cash unless InterOil

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	below the initial price, in which case 14.695077 shares of InterOil stock
Issue:	Reverse convertible notes	
Underlying stock:	InterOil Corp. (Symbol: IOC)	Initial price: \$68.05
Amount:	\$2 million	Protection price: \$51.04, 75% of \$68.05
Maturity:	Oct. 29, 2010	Exchange ratio: 14.695077
Coupon:	16%, payable monthly	Pricing date: April 27
Price:	Par	Settlement date: April 30
Payout at maturity:	Par in cash unless InterOil shares fall below the protection price of \$51.04, 75% of the initial price, and finish	Agent: Barclays Capital
		Fees: 1.625%
		Cusip: 06740LHD0

Structured Products News

New Issue:

Barclays prices \$1 million 10% reverse convertibles linked to Intrepid Potash

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10% reverse convertible notes due Oct. 29, 2010 linked to **Intrepid Potash, Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Intrepid Potash shares fall below the protection price of \$19.42, 75% of the initial price of \$25.89, during

the life of the notes and finish below the initial price in which case the payout will be 38.624952 shares of Intrepid Potash stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, in which case 38.624952
Issue:	Reverse convertible notes		shares of Intrepid Potash stock
Underlying stock:	Intrepid Potash, Inc. (Symbol: IPI)	Initial price:	\$25.89
Amount:	\$1 million	Protection price:	\$19.42, 75% of \$25.89
Maturity:	Oct. 29, 2010	Exchange ratio:	38.624952
Coupon:	10%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Intrepid Potash shares fall below the protection price of \$19.42, 75% of the initial price, and finish below	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LHE8

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to Intuitive Surgical

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **Intuitive Surgical, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Intuitive Surgical shares fall below the protection price of \$286.24, 80% of the initial price of \$357.80, during

the life of the notes and finish below the initial price in which case the payout will be 2.794857 shares of Intuitive Surgical stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price,
Issue:	Reverse convertible notes		in which case 2.794857 shares of
Underlying stock:	Intuitive Surgical, Inc. (Symbol: ISRG)	Initial price:	\$357.80
Amount:	\$1 million	Protection price:	\$286.24, 80% of \$357.80
Maturity:	April 29, 2011	Exchange ratio:	2.794857
Coupon:	8%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Intuitive Surgical shares fall below the protection price of \$286.24, 80% of the initial price,	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LLJ2

Structured Products News

New Issue:

Barclays prices \$1 million 9% reverse convertibles linked to Janus Capital

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9% reverse convertible notes due April 29, 2011 linked to **Janus Capital Group Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Janus Capital shares fall below the protection price of \$10.25, 75% of the initial price of \$13.66, during

the life of the notes and finish below the initial price in which case the payout will be 73.206442 shares of Janus Capital stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in
Issue:	Reverse convertible notes		which case 73.206442 shares of Janus
Underlying stock:	Janus Capital Group Inc. (Symbol: JNS)	Initial price:	Capital stock
Amount:	\$1 million	Protection price:	\$13.66
Maturity:	April 29, 2011	Exchange ratio:	\$10.25, 75% of \$13.66
Coupon:	9%, payable monthly	Pricing date:	73.206442
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Janus Capital shares fall below the protection price of \$10.25, 75% of the initial price,	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	2.1%
			06740LEF8

New Issue:

Barclays prices \$1 million 10% reverse convertibles linked to Jones Apparel

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10% reverse convertible notes due Oct. 29, 2010 linked to **Jones Apparel Group, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Jones Apparel shares fall below the protection price of \$18.14, 80% of the initial price of \$22.68, during

the life of the notes and finish below the initial price in which case the payout will be 44.091711 shares of Jones Apparel stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in
Issue:	Reverse convertible notes		which case 44.091711 shares of Jones
Underlying stock:	Jones Apparel Group, Inc. (Symbol: JNY)	Initial price:	Apparel stock
Amount:	\$1 million	Protection price:	\$22.68
Maturity:	Oct. 29, 2010	Exchange ratio:	\$18.14, 80% of \$22.68
Coupon:	10%, payable monthly	Pricing date:	44.091711
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Jones Apparel shares fall below the protection price of \$18.14, 80% of the initial price,	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	1.625%
			06740LHF5

Structured Products News

New Issue:

Barclays prices \$1 million 11.25% reverse convertibles linked to Joy Global

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11.25% reverse convertible notes due Oct. 29, 2010 linked to **Joy Global Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Joy Global shares fall below the protection price of \$48.43, 80% of the initial price of \$60.54,

during the life of the notes and finish below the initial price in which case the payout will be 16.518005 shares of Joy Global stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		16.518005 shares of Joy Global stock
Underlying stock:	Joy Global Inc. (Symbol: JOYG)	Initial price:	\$60.54
Amount:	\$1 million	Protection price:	\$48.43, 80% of \$60.54
Maturity:	Oct. 29, 2010	Exchange ratio:	16.518005
Coupon:	11.25%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Joy Global shares fall below the protection price of \$48.43, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LHG3

New Issue:

Barclays prices \$2 million 10.25% reverse convertibles linked to KeyCorp

New York, April 29 – **Barclays Bank plc** priced \$2 million of 10.25% reverse convertible notes due Oct. 29, 2010 linked to **KeyCorp** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless KeyCorp

shares fall below the protection price of \$6.90, 80% of the initial price of \$8.62, during the life of the notes and finish below the initial price in which case the payout will be 116.009281 shares of KeyCorp stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		116.009281 shares of KeyCorp stock
Underlying stock:	KeyCorp (Symbol: KEY)	Initial price:	\$8.62
Amount:	\$2 million	Protection price:	\$6.90, 80% of \$8.62
Maturity:	Oct. 29, 2010	Exchange ratio:	116.009281
Coupon:	10.25%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless KeyCorp shares fall below the protection price of \$6.90, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LHH1

Structured Products News

New Issue:

Barclays prices \$1 million 15% reverse convertibles linked to Las Vegas Sands

New York, April 29 – **Barclays Bank plc** priced \$1 million of 15% reverse convertible notes due July 30, 2010 linked to **Las Vegas Sands Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Las Vegas Sands shares fall below the protection price of \$17.28, 70% of the initial price of \$24.69, during

the life of the notes and finish below the initial price in which case the payout will be 40.502228 shares of Las Vegas Sands stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which
Issue:	Reverse convertible notes	case 40.502228 shares of Las Vegas
Underlying stock:	Las Vegas Sands Corp. (Symbol: LVS)	Sands stock
Amount:	\$1 million	Initial price:
Maturity:	July 30, 2010	\$24.69
Coupon:	15%, payable monthly	Protection price:
Price:	Par	\$17.28, 70% of \$24.69
Payout at maturity:	Par in cash unless Las Vegas Sands shares fall below the protection price of \$17.28, 70% of the initial price, and	Exchange ratio:
		40.502228
		Pricing date:
		April 27
		Settlement date:
		April 30
		Agent:
		Barclays Capital
		Fees:
		2%
		Cusip:
		06740LEU5

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to Limited

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **Limited Brands, Inc.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Limited

shares fall below the protection price of \$22.20, 80% of the initial price of \$27.75, during the life of the notes and finish below the initial price in which case the payout will be 36.036036 shares of Limited stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	below the initial price, in which case
Issue:	Reverse convertible notes	36.036036 shares of Limited stock
Underlying stock:	Limited Brands, Inc. (Symbol: LTD)	Initial price:
Amount:	\$1 million	\$27.75
Maturity:	April 29, 2011	Protection price:
Coupon:	8%, payable monthly	\$22.20, 80% of \$27.75
Price:	Par	Exchange ratio:
Payout at maturity:	Par in cash unless Limited shares fall below the protection price of \$22.20, 80% of the initial price, and finish	36.036036
		Pricing date:
		April 27
		Settlement date:
		April 30
		Agent:
		Barclays Capital
		Fees:
		2.5%
		Cusip:
		06740LLM5

Structured Products News

New Issue:

Barclays prices \$1 million 9% reverse convertibles linked to Lincoln National

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9% reverse convertible notes due April 29, 2011 linked to **Lincoln National Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Lincoln National shares fall below the protection price of \$24.52, 80% of the initial price of \$30.65, during

the life of the notes and finish below the initial price in which case the payout will be 32.626427 shares of Lincoln National stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which case 32.626427 shares of Lincoln National stock
Issue:	Reverse convertible notes		
Underlying stock:	Lincoln National Corp. (Symbol: LNC)	Initial price:	\$30.65
Amount:	\$1 million	Protection price:	\$24.52, 80% of \$30.65
Maturity:	April 29, 2011	Exchange ratio:	32.626427
Coupon:	9%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Lincoln National shares fall below the protection price of \$24.52, 80% of the initial price, and	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LLL7

New Issue:

Barclays prices \$1 million 12% reverse convertibles linked to Live Nation

New York, April 29 – **Barclays Bank plc** priced \$1 million of 12% reverse convertible notes due Oct. 29, 2010 linked to **Live Nation Entertainment, Inc.** shares, according to a 424B2 filing

with the Securities and Exchange Commission. The payout at maturity will be par in cash unless Live Nation shares fall below the protection price of \$12.68, 80% of the

initial price of \$15.85, during the life of the notes and finish below the initial price in which case the payout will be 63.091483 shares of Live Nation stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which case 63.091483 shares of Live Nation stock
Issue:	Reverse convertible notes		
Underlying stock:	Live Nation Entertainment, Inc. (Symbol: LYV)	Initial price:	\$15.85
Amount:	\$1 million	Protection price:	\$12.68, 80% of \$15.85
Maturity:	Oct. 29, 2010	Exchange ratio:	63.091483
Coupon:	12%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Live Nation shares fall below the protection price of \$12.68, 80% of the initial price, and	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LHK4

Structured Products News

New Issue:

Barclays prices \$1 million 9% reverse convertibles linked to Macy's

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9% reverse convertible notes due April 29, 2011 linked to **Macy's, Inc.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Macy's

shares fall below the protection price of \$19.13, 80% of the initial price of \$23.91, during the life of the notes and finish below the initial price in which case the payout will be 41.823505 shares of Macy's stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		41.823505 shares of Macy's stock
Underlying stock:	Macy's, Inc. (Symbol: M)	Initial price:	\$23.91
Amount:	\$1 million	Protection price:	\$19.13, 80% of \$23.91
Maturity:	April 29, 2011	Exchange ratio:	41.823505
Coupon:	9%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Macy's shares fall below the protection price of \$19.13, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LLN3

New Issue:

Barclays prices \$1 million 14% reverse convertibles linked to Massey Energy

New York, April 29 – **Barclays Bank plc** priced \$1 million of 14% reverse convertible notes due Oct. 29, 2010 linked to **Massey Energy Co.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Massey Energy shares fall below the protection price of \$31.02, 75% of the initial price of \$41.36, during

the life of the notes and finish below the initial price in which case the payout will be 24.17795 shares of Massey Energy stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, in which case 24.17795
Issue:	Reverse convertible notes		shares of Massey Energy stock
Underlying stock:	Massey Energy Co. (Symbol: MEE)	Initial price:	\$41.36
Amount:	\$1 million	Protection price:	\$31.02, 75% of \$41.36
Maturity:	Oct. 29, 2010	Exchange ratio:	24.17795
Coupon:	14%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Massey Energy shares fall below the protection price of \$31.02, 75% of the initial price, and finish below	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LHL2

Structured Products News

New Issue:

Barclays prices \$1 million 8.25% reverse convertibles linked to Maxim Integrated

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8.25% reverse convertible notes due April 29, 2011 linked to **Maxim Integrated Products, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Maxim Integrated shares fall below the protection price of \$16.10, 80% of the initial price of \$20.13, during

the life of the notes and finish below the initial price in which case the payout will be 49.677099 shares of Maxim Integrated stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which case 49.677099 shares of Maxim Integrated stock
Issue:	Reverse convertible notes		
Underlying stock:	Maxim Integrated Products, Inc. (Symbol: MXIM)	Initial price:	\$20.13
Amount:	\$1 million	Protection price:	\$16.10, 80% of \$20.13
Maturity:	April 29, 2011	Exchange ratio:	49.677099
Coupon:	8.25%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Maxim Integrated shares fall below the protection price of \$16.10, 80% of the initial price, and	Agent:	Barclays Capital
		Fees:	2.1%
		Cusip:	06740LEH4

New Issue:

Barclays prices \$1 million 20% reverse convertibles linked to McMoRan Exploration

New York, April 29 – **Barclays Bank plc** priced \$1 million of 20% reverse convertible notes due July 30, 2010 linked to **McMoRan Exploration Co.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless McMoRan Exploration shares fall below the protection price of \$9.87, 75% of the initial price of \$13.16, during

the life of the notes and finish below the initial price in which case the payout will be 75.987842 shares of McMoRan Exploration stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		\$13.16, and finish below the initial price, in which case 75.987842 shares of McMoRan Exploration stock
Issue:	Reverse convertible notes		
Underlying stock:	McMoRan Exploration Co. (Symbol: MMR)	Initial price:	\$13.16
Amount:	\$1 million	Protection price:	\$9.87, 75% of \$13.16
Maturity:	July 30, 2010	Exchange ratio:	75.987842
Coupon:	20%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless McMoRan Exploration shares fall below the protection price of \$9.87, 75% of the initial price of	Agent:	Barclays Capital
		Fees:	1.75%
		Cusip:	06740LQB4

Structured Products News

New Issue:

Barclays prices \$1 million 18.25% callable reverse convertibles tied to MEMC Electronic

By Jennifer Chiou

New York, April 29 – **Barclays Bank plc** priced \$1 million of 18.25% annualized callable reverse convertible notes due Nov. 2, 2010 linked to **MEMC Electronic Materials, Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The notes will be called at par if MEMC Electronic stock closes at or above the initial share price on June 25 or Aug. 25.

The payout at maturity will be par in cash unless MEMC Electronic shares

fall below the protection price of \$10.69, 70% of the initial price of \$15.27 during the life of the notes and finish below the initial price in which case the payout will be 65.487885 shares of MEMC Electronic stock.

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc	Call:	Electronic stock
Issue:	Callable reverse convertible notes		Automatically at par if MEMC
Underlying stock:	MEMC Electronic Materials, Inc. (Symbol: WFR)		Electronic stock closes at or above initial share price on June 25 or Aug. 25
Amount:	\$1 million	Initial price:	\$15.27
Maturity:	Nov. 2, 2010	Protection price:	\$10.69, 70% of \$15.27
Coupon:	18.25%, payable monthly	Exchange ratio:	65.487885
Price:	Par	Pricing date:	April 28
Payout at maturity:	Par in cash unless MEMC Electronic shares fall below the protection price of \$10.69, 70% of the initial price, and finish below the initial price, in which case 65.487885 shares of MEMC	Settlement date:	April 30
		Agent:	Barclays Capital Inc.
		Fees:	2.5%
		Cusip:	06740LQK4

New Issue:

Barclays prices \$1 million 17% reverse convertibles linked to MGM Mirage

New York, April 29 – **Barclays Bank plc** priced \$1 million of 17% reverse convertible notes due Oct. 29, 2010 linked to **MGM Mirage** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless MGM Mirage shares fall below the protection price, 75% of the initial price of \$15.57, during the life of the notes and

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

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	the initial price, in which case MGM
Issue:	Reverse convertible notes		Mirage shares equal to \$1,000 principal amount divided by the initial price
Underlying stock:	MGM Mirage (Symbol: MGM)		
Amount:	\$1 million	Initial price:	\$15.57
Maturity:	Oct. 29, 2010	Protection price:	\$11.68, 75% of \$15.57
Coupon:	17%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless MGM Mirage shares fall below the protection price of \$11.68, 75% of the initial price, and finish below	Agent:	Barclays Capital
		Fees:	2.75%
		Cusip:	06740LEX9

Structured Products News

New Issue:

Barclays prices \$2 million 16.75% reverse convertibles linked to MGM Mirage

New York, April 29 – **Barclays Bank plc** priced \$2 million of 16.75% reverse convertible notes due Oct. 29, 2010 linked to **MGM Mirage** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless MGM Mirage shares fall below the protection price of \$10.90, 70% of the initial price of \$15.57, during

the life of the notes and finish below the initial price in which case the payout will be 64.226076 shares of MGM Mirage stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, in which case 64.226076 shares of MGM Mirage stock
Issue:	Reverse convertible notes		
Underlying stock:	MGM Mirage (Symbol: MGM)	Initial price:	\$15.57
Amount:	\$2 million	Protection price:	\$10.90, 70% of \$15.57
Maturity:	Oct. 29, 2010	Exchange ratio:	64.226076
Coupon:	16.75%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless MGM Mirage shares fall below the protection price of \$10.90, 70% of the initial price, and finish below	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LHM0

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to Morgan Stanley

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **Morgan Stanley** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Morgan Stanley shares fall below the protection price of \$23.94, 80% of the initial price of \$29.93, during

the life of the notes and finish below the initial price in which case the payout will be 33.411293 shares of Morgan Stanley stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, in which case 33.411293 shares of Morgan Stanley stock
Issue:	Reverse convertible notes		
Underlying stock:	Morgan Stanley (Symbol: MS)	Initial price:	\$29.93
Amount:	\$1 million	Protection price:	\$23.94, 80% of \$29.93
Maturity:	April 29, 2011	Exchange ratio:	33.411293
Coupon:	8%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Morgan Stanley shares fall below the protection price of \$23.94, 80% of the initial price, and finish below	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LLS2

Structured Products News

New Issue:

Barclays prices \$3.5 million 12% yield optimization notes linked to Mosaic via UBS

By Angela McDaniels

Tacoma, Wash., April 29 – **Barclays Bank plc** priced \$3.5 million of yield optimization notes with contingent protection due Oct. 29, 2010 linked to the common stock of **Mosaic Co.**, according to a 424B2 filing with the Securities and

Exchange Commission.

The six-month notes carry a coupon of 12% per year. Interest is payable monthly.

Each note has a face value of \$51.95, which is equal to the closing price of Mosaic stock on the pricing date.

The payout at maturity will be par

unless the final price of Mosaic stock is less than 80% of the initial share price, in which case the payout will be one share of Mosaic stock.

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

Issuer:	Barclays Bank plc	Initial share price:	price, one Mosaic share; otherwise, par \$51.95
Issue:	Yield optimization notes with contingent protection	Trigger price:	\$41.56, 80% of initial price
Underlying stock:	Mosaic Co. (Symbol: MOS)	Pricing date:	April 28
Amount:	\$3,502,884.60	Settlement date:	April 30
Maturity:	Oct. 29, 2010	Underwriters:	UBS Financial Services Inc. and Barclays Capital Inc.
Coupon:	12%, payable monthly	Fees:	1%
Price:	Par of \$51.95	Cusip:	06740L626
Payout at maturity:	If final share price is less than trigger		

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to Mosaic

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **Mosaic Co.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Mosaic

shares fall below the protection price of \$40.46, 80% of the initial price of \$50.58, during the life of the notes and finish below the initial price in which case the payout will be 19.77066 shares of Mosaic stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	below the initial price, in which case 19.77066 shares of Mosaic stock
Issue:	Reverse convertible notes	Protection price:	\$50.58
Underlying stock:	Mosaic Co. (Symbol: MOS)	Exchange ratio:	\$40.46, 80% of \$50.58
Amount:	\$1 million	Pricing date:	19.77066
Maturity:	April 29, 2011	Settlement date:	April 27
Coupon:	8%, payable monthly	Agent:	April 30
Price:	Par	Fees:	Barclays Capital
Payout at maturity:	Par in cash unless Mosaic shares fall below the protection price of \$40.46, 80% of the initial price, and finish	Cusip:	2.5%
			06740LLP8

Structured Products News

New Issue:

Barclays prices \$1 million 9.25% reverse convertibles linked to Nabors Industries

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9.25% reverse convertible notes due April 29, 2011 linked to **Nabors Industries Ltd.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Nabors Industries shares fall below the protection price of \$16.60, 80% of the initial price of \$20.75, during

the life of the notes and finish below the initial price in which case the payout will be 48.192771 shares of Nabors Industries stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which case 48.192771 shares of Nabors Industries stock
Issue:	Reverse convertible notes		
Underlying stock:	Nabors Industries Ltd. (Symbol: NBR)	Initial price:	\$20.75
Amount:	\$1 million	Protection price:	\$16.60, 80% of \$20.75
Maturity:	April 29, 2011	Exchange ratio:	48.192771
Coupon:	9.25%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Nabors Industries shares fall below the protection price of \$16.60, 80% of the initial price, and	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LLU7

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to National Oilwell

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **National Oilwell Varco, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless National Oilwell shares fall below the protection price of \$34.70, 80% of the initial price of \$43.38, during

the life of the notes and finish below the initial price in which case the payout will be 23.052098 shares of National Oilwell stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which case 23.052098 shares of National Oilwell stock
Issue:	Reverse convertible notes		
Underlying stock:	National Oilwell Varco, Inc. (Symbol: NOV)	Initial price:	\$43.38
Amount:	\$1 million	Protection price:	\$34.70, 80% of \$43.38
Maturity:	April 29, 2011	Exchange ratio:	23.052098
Coupon:	8%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless National Oilwell shares fall below the protection price of \$34.70, 80% of the initial price, and	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LLW3

Structured Products News

New Issue:

Barclays prices \$2 million 9.5% reverse convertibles linked to Netflix

New York, April 29 – **Barclays Bank plc** priced \$2 million of 9.5% reverse convertible notes due Oct. 29, 2010 linked to **Netflix, Inc.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

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

fall below the protection price of \$81.66, 80% of the initial price of \$102.07, during the life of the notes and finish below the initial price in which case the payout will be 9.797198 shares of Netflix stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		9.797198 shares of Netflix stock
Underlying stock:	Netflix, Inc. (Symbol: NFLX)	Initial price:	\$102.07
Amount:	\$2 million	Protection price:	\$81.66, 80% of \$102.07
Maturity:	Oct. 29, 2010	Exchange ratio:	9.797198
Coupon:	9.5%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Netflix shares fall below the protection price of \$81.66, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LHP3

New Issue:

Barclays prices \$1 million 9.25% reverse convertibles linked to Newfield Exploration

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9.25% reverse convertible notes due April 29, 2011 linked to **Newfield Exploration Co.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Newfield Exploration shares fall below the protection price of \$44.55, 80% of the initial price of \$55.69, during

the life of the notes and finish below the initial price in which case the payout will be 17.956545 shares of Newfield Exploration stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, and finish below the
Issue:	Reverse convertible notes		initial price, in which case 17.956545
Underlying stock:	Newfield Exploration Co. (Symbol: NFX)	Initial price:	\$55.69
Amount:	\$1 million	Protection price:	\$44.55, 80% of \$55.69
Maturity:	April 29, 2011	Exchange ratio:	17.956545
Coupon:	9.25%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Newfield Exploration shares fall below the protection price of \$44.55, 80% of	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LLV5

Structured Products News

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to Nucor

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **Nucor Corp.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Nucor

shares fall below the protection price of \$35.70, 80% of the initial price of \$44.62, during the life of the notes and finish below the initial price in which case the payout will be 22.411475 shares of Nucor stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		22.411475 shares of Nucor stock
Underlying stock:	Nucor Corp. (Symbol: NUE)	Initial price:	\$44.62
Amount:	\$1 million	Protection price:	\$35.70, 80% of \$44.62
Maturity:	April 29, 2011	Exchange ratio:	22.411475
Coupon:	8%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Nucor shares fall below the protection price of \$35.70, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LLX1

New Issue:

Barclays prices \$1 million 10% reverse convertibles linked to Nvidia

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10% reverse convertible notes due April 29, 2011 linked to **Nvidia Corp.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Nvidia

shares fall below the protection price of \$12.09, 75% of the initial price of \$16.12, during the life of the notes and finish below the initial price in which case the payout will be 62.034739 shares of Nvidia stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		62.034739 shares of Nvidia stock
Underlying stock:	Nvidia Corp. (Symbol: NVDA)	Initial price:	\$16.12
Amount:	\$1 million	Protection price:	\$12.09, 75% of \$16.12
Maturity:	April 29, 2011	Exchange ratio:	62.034739
Coupon:	10%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Nvidia shares fall below the protection price of \$12.09, 75% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LLY9

Structured Products News

New Issue:

Barclays prices \$1 million 10% reverse convertibles linked to Och-Ziff

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10% reverse convertible notes due Oct. 29, 2010 linked to **Och-Ziff Capital Management Group Llc** shares, according to a 424B2 filing with

the Securities and Exchange Commission. The payout at maturity will be par in cash unless Och-Ziff shares fall below the protection price of \$13.26, 75% of the initial price of \$17.68,

during the life of the notes and finish below the initial price in which case the payout will be 56.561086 shares of Och-Ziff stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	\$17.68
Issue:	Reverse convertible notes	Protection price:	\$13.26, 75% of \$17.68
Underlying stock:	Och-Ziff Capital Management Group Llc (Symbol: OZM)	Exchange ratio:	56.561086
Amount:	\$1 million	Pricing date:	April 27
Maturity:	Oct. 29, 2010	Settlement date:	April 30
Coupon:	10%, payable monthly	Agent:	Barclays Capital
Price:	Par	Fees:	1.3%
Payout at maturity:	Par in cash unless Och-Ziff shares fall below the protection price of \$13.26, 75% of the initial price,	Cusip:	06740LDZ5

New Issue:

Barclays prices \$1 million 11.75% reverse convertibles linked to Office Depot

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11.75% reverse convertible notes due Oct. 29, 2010 linked to **Office Depot, Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission. The payout at maturity will be par in cash unless Office Depot shares fall below the protection price of \$5.30, 75% of the initial price of \$7.06, during the

life of the notes and finish below the initial price in which case the payout will be 141.643059 shares of Office Depot stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	\$7.06
Issue:	Reverse convertible notes	Protection price:	\$5.30, 75% of \$7.06
Underlying stock:	Office Depot, Inc. (Symbol: ODP)	Exchange ratio:	141.643059
Amount:	\$1 million	Pricing date:	April 27
Maturity:	Oct. 29, 2010	Settlement date:	April 30
Coupon:	11.75%, payable monthly	Agent:	Barclays Capital
Price:	Par	Fees:	1.625%
Payout at maturity:	Par in cash unless Office Depot shares fall below the protection price of \$5.30, 75% of the initial price, and finish	Cusip:	06740LHQ1

Structured Products News

New Issue:

Barclays prices \$1 million 10.25% reverse convertibles linked to OfficeMax

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10.25% reverse convertible notes due Oct. 29, 2010 linked to **OfficeMax Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless OfficeMax shares fall below the protection price of \$12.20, 75% of the initial price of \$16.26,

during the life of the notes and finish below the initial price in which case the payout will be 61.500615 shares of OfficeMax stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		61.500615 shares of OfficeMax stock
Underlying stock:	OfficeMax Inc. (Symbol: OMX)	Initial price:	\$16.26
Amount:	\$1 million	Protection price:	\$12.20, 75% of \$16.26
Maturity:	Oct. 29, 2010	Exchange ratio:	61.500615
Coupon:	10.25%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless OfficeMax shares fall below the protection price of \$12.20, 75% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LHR9

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to Old Dominion

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due Oct. 29, 2010 linked to **Old Dominion Freight Line, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Old Dominion shares fall below the protection price of \$30.00, 80% of the initial price of \$37.50, during

the life of the notes and finish below the initial price in which case the payout will be 26.666667 shares of Old Dominion stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in
Issue:	Reverse convertible notes		which case 26.666667 shares of Old
Underlying stock:	Old Dominion Freight Line, Inc. (Symbol: ODFL)	Initial price:	\$37.50
Amount:	\$1 million	Protection price:	\$30.00, 80% of \$37.50
Maturity:	Oct. 29, 2010	Exchange ratio:	26.666667
Coupon:	8%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Old Dominion shares fall below the protection price of \$30.00, 80% of the initial price,	Agent:	Barclays Capital
		Fees:	1.3%
		Cusip:	06740LDY8

Structured Products News

New Issue:

Barclays prices \$1 million 11.25% reverse convertibles linked to Patterson-UTI

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11.25% reverse convertible notes due Oct. 29, 2010 linked to **Patterson-UTI Energy, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Patterson-UTI shares fall below the protection price of \$11.86, 80% of the initial price of \$14.83, during

the life of the notes and finish below the initial price in which case the payout will be 67.430883 shares of Patterson-UTI stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which
Issue:	Reverse convertible notes	case 67.430883 shares of Patterson-
Underlying stock:	Patterson-UTI Energy, Inc. (Symbol: PTEN)	UTI stock
Amount:	\$1 million	Initial price:
Maturity:	Oct. 29, 2010	Protection price:
Coupon:	11.25%, payable monthly	Exchange ratio:
Price:	Par	Pricing date:
Payout at maturity:	Par in cash unless Patterson-UTI shares fall below the protection price of \$11.86, 80% of the initial price, and	Settlement date:
		Agent:
		Fees:
		Cusip:

New Issue:

Barclays prices \$1 million 9.25% reverse convertibles linked to Peabody Energy

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9.25% reverse convertible notes due April 29, 2011 linked to **Peabody Energy Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Peabody Energy shares fall below the protection price of \$38.21, 80% of the initial price of \$47.76, during

the life of the notes and finish below the initial price in which case the payout will be 20.938023 shares of Peabody Energy stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which
Issue:	Reverse convertible notes	case 20.938023 shares of Peabody
Underlying stock:	Peabody Energy Corp. (Symbol: BTU)	Energy stock
Amount:	\$1 million	Initial price:
Maturity:	April 29, 2011	Protection price:
Coupon:	9.25%, payable monthly	Exchange ratio:
Price:	Par	Pricing date:
Payout at maturity:	Par in cash unless Peabody Energy shares fall below the protection price of \$38.21, 80% of the initial price, and	Settlement date:
		Agent:
		Fees:
		Cusip:

Structured Products News

New Issue:

Barclays prices \$1 million 9% reverse convertibles linked to Pioneer Natural

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9% reverse convertible notes due April 29, 2011 linked to **Pioneer Natural Resources Co.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Pioneer Natural shares fall below the protection price of \$50.04, 80% of the initial price of \$62.55, during

the life of the notes and finish below the initial price in which case the payout will be 15.98721 shares of Pioneer Natural stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in
Issue:	Reverse convertible notes		which case 15.98721 shares of Pioneer
Underlying stock:	Pioneer Natural Resources Co. (Symbol: PXD)	Initial price:	Natural stock
Amount:	\$1 million	Protection price:	\$62.55
Maturity:	April 29, 2011	Exchange ratio:	\$50.04, 80% of \$62.55
Coupon:	9%, payable monthly	Pricing date:	15.98721
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Pioneer Natural shares fall below the protection price of \$50.04, 80% of the initial price,	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	2.5%
			06740LME2

New Issue:

Barclays prices \$1 million 10% reverse convertibles linked to Plains Exploration

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10% reverse convertible notes due April 29, 2011 linked to **Plains Exploration & Production Co.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Plains Exploration shares fall below the protection price of \$25.62, 80% of the initial price of \$32.03, during

the life of the notes and finish below the initial price in which case the payout will be 31.220731 shares of Plains Exploration stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in
Issue:	Reverse convertible notes		which case 31.220731 shares of Plains
Underlying stock:	Plains Exploration & Production Co. (Symbol: PXP)	Initial price:	Exploration stock
Amount:	\$1 million	Protection price:	\$32.03
Maturity:	April 29, 2011	Exchange ratio:	\$25.62, 80% of \$32.03
Coupon:	10%, payable monthly	Pricing date:	31.220731
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Plains Exploration shares fall below the protection price of \$25.62, 80% of the initial price,	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	2.5%
			06740LMF9

Structured Products News

New Issue:

Barclays prices \$1 million 9.25% reverse convertibles linked to Potash

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9.25% reverse convertible notes due April 29, 2011 linked to **Potash Corp. of Saskatchewan Inc.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

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

fall below the protection price of \$85.47, 80% of the initial price of \$106.84, during the life of the notes and finish below the initial price in which case the payout will be 9.35979 shares of Potash stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	and finish below the initial price,
Issue:	Reverse convertible notes	in which case 9.35979 shares of
Underlying stock:	Potash Corp. of Saskatchewan Inc. (Symbol: POT)	Potash stock
Amount:	\$1 million	Initial price:
Maturity:	April 29, 2011	Protection price:
Coupon:	9.25%, payable monthly	Exchange ratio:
Price:	Par	Pricing date:
Payout at maturity:	Par in cash unless Potash shares fall below the protection price of \$85.47, 80% of the initial price,	Settlement date:
		Agent:
		Fees:
		Cusip:

New Issue:

Barclays prices \$1 million 9.5% reverse convertibles linked to priceline.com

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9.5% reverse convertible notes due Oct. 29, 2010 linked to **priceline.com Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless priceline.com shares fall below the protection price of \$211.44, 80% of the initial price of \$264.30,

during the life of the notes and finish below the initial price in which case the payout will be 3.783579 shares of priceline.com stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	the initial price, in which case 3.783579
Issue:	Reverse convertible notes	shares of priceline.com stock
Underlying stock:	priceline.com Inc. (Symbol: PCLN)	Initial price:
Amount:	\$1 million	Protection price:
Maturity:	Oct. 29, 2010	Exchange ratio:
Coupon:	9.5%, payable monthly	Pricing date:
Price:	Par	Settlement date:
Payout at maturity:	Par in cash unless priceline.com shares fall below the protection price of \$211.44, 80% of the initial price, and finish below	Agent:
		Fees:
		Cusip:

Structured Products News

New Issue:

Barclays prices \$1 million 8.5% reverse convertibles linked to Principal Financial

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8.5% reverse convertible notes due April 29, 2011 linked to **Principal Financial Group, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Principal Financial shares fall below the protection price of \$23.06, 80% of the initial price of \$28.82, during

the life of the notes and finish below the initial price in which case the payout will be 34.698126 shares of Principal Financial stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which
Issue:	Reverse convertible notes	case 34.698126 shares of Principal
Underlying stock:	Principal Financial Group, Inc. (Symbol: PFG)	Financial stock
Amount:	\$1 million	Initial price:
Maturity:	April 29, 2011	Protection price:
Coupon:	8.5%, payable monthly	Exchange ratio:
Price:	Par	Pricing date:
Payout at maturity:	Par in cash unless Principal Financial shares fall below the protection price of \$23.06, 80% of the initial price, and	Settlement date:
		Agent:
		Fees:
		Cusip:

New Issue:

Barclays prices \$1 million 11% reverse convertibles linked to Rambus

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11% reverse convertible notes due Oct. 29, 2010 linked to **Rambus Inc.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Rambus

shares fall below the protection price of \$17.96, 75% of the initial price of \$23.95, during the life of the notes and finish below the initial price in which case the payout will be 41.753653 shares of Rambus stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	below the initial price, in which case
Issue:	Reverse convertible notes	41.753653 shares of Rambus stock
Underlying stock:	Rambus Inc. (Symbol: RMBS)	Initial price:
Amount:	\$1 million	Protection price:
Maturity:	Oct. 29, 2010	Exchange ratio:
Coupon:	11%, payable monthly	Pricing date:
Price:	Par	Settlement date:
Payout at maturity:	Par in cash unless Rambus shares fall below the protection price of \$17.96, 75% of the initial price, and finish	Agent:
		Fees:
		Cusip:

Structured Products News

New Issue:

Barclays prices \$1 million 8.5% reverse convertibles linked to Range Resources

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8.5% reverse convertible notes due April 29, 2011 linked to **Range Resources Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Range Resources shares fall below the protection price of \$39.14, 80% of the initial price of \$48.93, during

the life of the notes and finish below the initial price in which case the payout will be 20.437359 shares of Range Resources stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in
Issue:	Reverse convertible notes		which case 20.437359 shares of Range
Underlying stock:	Range Resources Corp. (Symbol: RRC)	Initial price:	Resources stock
Amount:	\$1 million	Protection price:	\$48.93
Maturity:	April 29, 2011	Exchange ratio:	\$39.14, 80% of \$48.93
Coupon:	8.5%, payable monthly	Pricing date:	20.437359
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Range Resources shares fall below the protection price of \$39.14, 80% of the initial price,	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	2.5%
			06740LMK8

New Issue:

Barclays prices \$1 million 11.25% reverse convertibles linked to RBS

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11.25% reverse convertible notes due Oct. 29, 2010 linked to **Royal Bank of Scotland Group plc (American depositary shares)** shares,

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

The payout at maturity will be par in cash unless RBS shares fall below the protection price of \$12.60, 75% of the

initial price of \$16.80, during the life of the notes and finish below the initial price in which case the payout will be 59.52381 shares of RBS stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		75% of the initial price, and finish
Issue:	Reverse convertible notes		below the initial price, in which case
Underlying stock:	Royal Bank of Scotland Group plc (American depositary shares) (Symbol: RBS)	Initial price:	59.52381 shares of RBS stock
Amount:	\$1 million	Protection price:	\$16.80
Maturity:	Oct. 29, 2010	Exchange ratio:	\$12.60, 75% of \$16.80
Coupon:	11.25%, payable monthly	Pricing date:	59.52381
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless RBS shares fall below the protection price of \$12.60,	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	1.625%
			06740LHU2

New Issue:

Barclays prices \$1 million 10.25% reverse convertibles linked to Regions Financial

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10.25% reverse convertible notes due Oct. 29, 2010 linked to **Regions Financial Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Regions Financial shares fall below the protection price of \$6.74, 80% of the initial price of \$8.43, during

the life of the notes and finish below the initial price in which case the payout will be 118.623962 shares of Regions Financial stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which case 118.623962 shares of Regions Financial stock
Issue:	Reverse convertible notes	
Underlying stock:	Regions Financial Corp. (Symbol: RF)	Initial price: \$8.43
Amount:	\$1 million	Protection price: \$6.74, 80% of \$8.43
Maturity:	Oct. 29, 2010	Exchange ratio: 118.623962
Coupon:	10.25%, payable monthly	Pricing date: April 27
Price:	Par	Settlement date: April 30
Payout at maturity:	Par in cash unless Regions Financial shares fall below the protection price of \$6.74, 80% of the initial price, and	Agent: Barclays Capital
		Fees: 1.625%
		Cusip: 06740LHV0

New Issue:

Barclays prices \$2 million 8.25% reverse convertibles linked to Research in Motion

New York, April 29 – **Barclays Bank plc** priced \$2 million of 8.25% reverse convertible notes due April 29, 2011 linked to **Research In Motion Ltd.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Research in Motion shares fall below the protection price of \$57.09, 80% of the initial price of \$71.36, during

the life of the notes and finish below the initial price in which case the payout will be 14.013453 shares of Research in Motion stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which case 14.013453 shares of Research in Motion stock
Issue:	Reverse convertible notes	
Underlying stock:	Research In Motion Ltd. (Symbol: RIMM)	Initial price: \$71.36
Amount:	\$2 million	Protection price: \$57.09, 80% of \$71.36
Maturity:	April 29, 2011	Exchange ratio: 14.013453
Coupon:	8.25%, payable monthly	Pricing date: April 27
Price:	Par	Settlement date: April 30
Payout at maturity:	Par in cash unless Research in Motion shares fall below the protection price of \$57.09, 80% of the initial price, and	Agent: Barclays Capital
		Fees: 2.5%
		Cusip: 06740LMJ1

Structured Products News

New Issue:

Barclays prices \$1 million 9% reverse convertibles linked to Rio Tinto

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9% reverse convertible notes due April 29, 2011 linked to **Rio Tinto plc (American depositary shares)** shares, according to a 424B2

filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Rio Tinto shares fall below the protection price of \$175.70, 80% of the

initial price of \$219.63, during the life of the notes and finish below the initial price in which case the payout will be 4.553112 shares of Rio Tinto stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	and finish below the initial price, in
Issue:	Reverse convertible notes	which case 4.553112 shares of Rio
Underlying stock:	Rio Tinto plc (American depositary shares) (Symbol: RTP)	Tinto stock
Amount:	\$1 million	Initial price:
Maturity:	April 29, 2011	Protection price:
Coupon:	9%, payable monthly	Exchange ratio:
Price:	Par	Pricing date:
Payout at maturity:	Par in cash unless Rio Tinto shares fall below the protection price of \$175.70, 80% of the initial price,	Settlement date:
		Agent:
		Fees:
		Cusip:

New Issue:

Barclays prices \$1 million 9.5% reverse convertibles linked to Rowan

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9.5% reverse convertible notes due April 29, 2011 linked to **Rowan Cos., Inc.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

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

fall below the protection price of \$24.77, 80% of the initial price of \$30.96, during the life of the notes and finish below the initial price in which case the payout will be 32.299742 shares of Rowan stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	below the initial price, in which case
Issue:	Reverse convertible notes	32.299742 shares of Rowan stock
Underlying stock:	Rowan Cos., Inc. (Symbol: RDC)	Initial price:
Amount:	\$1 million	Protection price:
Maturity:	April 29, 2011	Exchange ratio:
Coupon:	9.5%, payable monthly	Pricing date:
Price:	Par	Settlement date:
Payout at maturity:	Par in cash unless Rowan shares fall below the protection price of \$24.77, 80% of the initial price, and finish	Agent:
		Fees:
		Cusip:

Structured Products News

New Issue:

Barclays prices \$1 million 9% reverse convertibles linked to Royal Caribbean

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9% reverse convertible notes due April 29, 2011 linked to **Royal Caribbean Cruises Ltd.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Royal Caribbean shares fall below the protection price of \$29.04, 80% of the initial price of \$36.30, during

the life of the notes and finish below the initial price in which case the payout will be 27.548209 shares of Royal Caribbean stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	and finish below the initial price, in
Issue:	Reverse convertible notes	which case 27.548209 shares of Royal
Underlying stock:	Royal Caribbean Cruises Ltd. (Symbol: RCL)	Caribbean stock
Amount:	\$1 million	Initial price:
Maturity:	April 29, 2011	\$36.30
Coupon:	9%, payable monthly	Protection price:
Price:	Par	\$29.04, 80% of \$36.30
Payout at maturity:	Par in cash unless Royal Caribbean shares fall below the protection price of \$29.04, 80% of the initial price,	Exchange ratio:
		27.548209
		Pricing date:
		April 27
		Settlement date:
		April 30
		Agent:
		Barclays Capital
		Fees:
		2.5%
		Cusip:
		06740LMG7

New Issue:

Barclays prices \$1 million 10.75% reverse convertibles linked to Saks

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10.75% reverse convertible notes due Oct. 29, 2010 linked to **Saks Inc.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

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

fall below the protection price of \$7.74, 80% of the initial price of \$9.67, during the life of the notes and finish below the initial price in which case the payout will be 103.412616 shares of Saks stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	below the initial price, in which case
Issue:	Reverse convertible notes	103.412616 shares of Saks stock
Underlying stock:	Saks Inc. (Symbol: SKS)	Initial price:
Amount:	\$1 million	\$9.67
Maturity:	Oct. 29, 2010	Protection price:
Coupon:	10.75%, payable monthly	\$7.74, 80% of \$9.67
Price:	Par	Exchange ratio:
Payout at maturity:	Par in cash unless Saks shares fall below the protection price of \$7.74, 80% of the initial price, and finish	103.412616
		Pricing date:
		April 27
		Settlement date:
		April 30
		Agent:
		Barclays Capital
		Fees:
		1.625%
		Cusip:
		06740LHX6

Structured Products News

New Issue:

Barclays prices \$1 million 8.5% reverse convertibles linked to salesforce.com

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8.5% reverse convertible notes due April 29, 2011 linked to **salesforce.com, inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless salesforce.com shares fall below the protection price of \$68.65, 80% of the initial price of \$85.81, during

the life of the notes and finish below the initial price in which case the payout will be 11.653653 shares of salesforce.com stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	the initial price, in which case 11.653653 shares of salesforce.com stock
Issue:	Reverse convertible notes	Protection price:	\$85.81
Underlying stock:	salesforce.com, inc. (Symbol: CRM)	Exchange ratio:	\$68.65, 80% of \$85.81
Amount:	\$1 million	Pricing date:	11.653653
Maturity:	April 29, 2011	Settlement date:	April 27
Coupon:	8.5%, payable monthly	Agent:	April 30
Price:	Par	Fees:	Barclays Capital
Payout at maturity:	Par in cash unless salesforce.com shares fall below the protection price of \$68.65, 80% of the initial price, and finish below	Cusip:	2.5%
			06740LKJ3

New Issue:

Barclays prices \$3 million 11.5% reverse convertibles linked to SanDisk

New York, April 29 – **Barclays Bank plc** priced \$3 million of 11.5% reverse convertible notes due Oct. 29, 2010 linked to **SanDisk Corp.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless SanDisk

shares fall below the protection price of \$33.45, 80% of the initial price of \$41.81, during the life of the notes and finish below the initial price in which case the payout will be 23.917723 shares of SanDisk stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	below the initial price, in which case 23.917723 shares of SanDisk stock
Issue:	Reverse convertible notes	Protection price:	\$41.81
Underlying stock:	SanDisk Corp. (Symbol: SNDK)	Exchange ratio:	\$33.45, 80% of \$41.81
Amount:	\$3 million	Pricing date:	23.917723
Maturity:	Oct. 29, 2010	Settlement date:	April 27
Coupon:	11.5%, payable monthly	Agent:	April 30
Price:	Par	Fees:	Barclays Capital
Payout at maturity:	Par in cash unless SanDisk shares fall below the protection price of \$33.45, 80% of the initial price, and finish	Cusip:	1.625%
			06740LHY4

Structured Products News

New Issue:

Barclays prices \$1 million 11.5% reverse convertibles linked to Seagate

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11.5% reverse convertible notes due Oct. 29, 2010 linked to **Seagate Technology** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Seagate shares fall below the protection price of \$15.70, 80% of the initial price of \$19.63, during the

life of the notes and finish below the initial price in which case the payout will be 50.942435 shares of Seagate stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		50.942435 shares of Seagate stock
Underlying stock:	Seagate Technology (Symbol: STX)	Initial price:	\$19.63
Amount:	\$1 million	Protection price:	\$15.70, 80% of \$19.63
Maturity:	Oct. 29, 2010	Exchange ratio:	50.942435
Coupon:	11.5%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Seagate shares fall below the protection price of \$15.70, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	1.3%
		Cusip:	06740LEB7

New Issue:

Barclays prices \$1 million 10.25% reverse convertibles linked to Seagate

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10.25% reverse convertible notes due Oct. 29, 2010 linked to **Seagate Technology** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Seagate

shares fall below the protection price of \$15.70, 80% of the initial price of \$19.63, during the life of the notes and finish below the initial price in which case the payout will be 50.942435 shares of Seagate stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		50.942435 shares of Seagate stock
Underlying stock:	Seagate Technology (Symbol: STX)	Initial price:	\$19.63
Amount:	\$1 million	Protection price:	\$15.70, 80% of \$19.63
Maturity:	Oct. 29, 2010	Exchange ratio:	50.942435
Coupon:	10.25%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Seagate shares fall below the protection price of \$15.70, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LJC0

Structured Products News

New Issue:

Barclays prices \$1 million 10.5% reverse convertibles linked to Silver Wheaton

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10.5% reverse convertible notes due April 29, 2011 linked to **Silver Wheaton Corp.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Silver Wheaton shares fall below the protection price of \$13.63, 75% of the initial price of \$18.17, during

the life of the notes and finish below the initial price in which case the payout will be 55.035773 shares of Silver Wheaton stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in
Issue:	Reverse convertible notes		which case 55.035773 shares of Silver
Underlying stock:	Silver Wheaton Corp. (Symbol: SLW)	Initial price:	Wheaton stock
Amount:	\$1 million	Protection price:	\$18.17
Maturity:	April 29, 2011	Exchange ratio:	\$13.63, 75% of \$18.17
Coupon:	10.5%, payable monthly	Pricing date:	55.035773
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Silver Wheaton shares fall below the protection price of \$13.63, 75% of the initial price,	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	2.5%
			06740LMP7

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to Simon Property

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **Simon Property Group, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Simon Property shares fall below the protection price of \$69.98, 80% of the initial price of \$87.48, during

the life of the notes and finish below the initial price in which case the payout will be 11.431184 shares of Simon Property stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in
Issue:	Reverse convertible notes		which case 11.431184 shares of Simon
Underlying stock:	Simon Property Group, Inc. (Symbol: SPG)	Initial price:	Property stock
Amount:	\$1 million	Protection price:	\$87.48
Maturity:	April 29, 2011	Exchange ratio:	\$69.98, 80% of \$87.48
Coupon:	8%, payable monthly	Pricing date:	11.431184
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Simon Property shares fall below the protection price of \$69.98, 80% of the initial price,	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	2.5%
			06740LMQ5

Structured Products News

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to Smith International

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **Smith International, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Smith International shares fall below the protection price of \$37.82, 80% of the initial price of \$47.27, during

the life of the notes and finish below the initial price in which case the payout will be 21.155067 shares of Smith International stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in
Issue:	Reverse convertible notes		which case 21.155067 shares of Smith
Underlying stock:	Smith International, Inc. (Symbol: SII)	Initial price:	International stock
Amount:	\$1 million	Protection price:	\$47.27
Maturity:	April 29, 2011	Exchange ratio:	\$37.82, 80% of \$47.27
Coupon:	8%, payable monthly	Pricing date:	21.155067
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Smith International shares fall below the protection price of \$37.82, 80% of the initial price,	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	2.5%
			06740LMN2

New Issue:

Barclays prices \$1 million 8.5% reverse convertibles linked to Smithfield Foods

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8.5% reverse convertible notes due April 29, 2011 linked to **Smithfield Foods, Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission. The payout at maturity will be par in cash unless Smithfield Foods shares fall below the protection price of \$15.04, 80% of the initial price of \$18.80, during

the life of the notes and finish below the initial price in which case the payout will be 53.191489 shares of Smithfield Foods stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, in which case 53.191489
Issue:	Reverse convertible notes		shares of Smithfield Foods stock
Underlying stock:	Smithfield Foods, Inc. (Symbol: SFD)	Initial price:	\$18.80
Amount:	\$1 million	Protection price:	\$15.04, 80% of \$18.80
Maturity:	April 29, 2011	Exchange ratio:	53.191489
Coupon:	8.5%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Smithfield Foods shares fall below the protection price of \$15.04, 80% of the initial price, and finish below	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LMM4

Structured Products News

New Issue:

Barclays prices \$1 million 10.25% reverse convertibles linked to Solutia

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10.25% reverse convertible notes due Oct. 29, 2010 linked to **Solutia Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Solutia shares fall below the protection price of \$14.14, 80% of the initial price of \$17.68, during the

life of the notes and finish below the initial price in which case the payout will be 56.561086 shares of Solutia stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		56.561086 shares of Solutia stock
Underlying stock:	Solutia Inc. (Symbol: SOA)	Initial price:	\$17.68
Amount:	\$1 million	Protection price:	\$14.14, 80% of \$17.68
Maturity:	Oct. 29, 2010	Exchange ratio:	56.561086
Coupon:	10.25%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Solutia shares fall below the protection price of \$14.14, 80% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LHZ1

New Issue:

Barclays prices \$1 million 8.75% reverse convertibles linked to Southwestern Energy

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8.75% reverse convertible notes due Oct. 29, 2010 linked to **Southwestern Energy Co.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Southwestern Energy shares fall below the protection price of \$32.74, 80% of the initial price of \$40.92, during the

life of the notes and finish below the initial price in which case the payout will be 24.437928 shares of Southwestern Energy stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, and finish below the
Issue:	Reverse convertible notes		initial price, in which case 24.437928
Underlying stock:	Southwestern Energy Co. (Symbol: SWN)	Initial price:	\$40.92
Amount:	\$1 million	Protection price:	\$32.74, 80% of \$40.92
Maturity:	Oct. 29, 2010	Exchange ratio:	24.437928
Coupon:	8.75%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Southwestern Energy shares fall below the protection price of \$32.74, 80% of	Agent:	Barclays Capital
		Fees:	1.3%
		Cusip:	06740LEC5

Structured Products News

New Issue:

Barclays prices \$1 million 8.25% reverse convertibles linked to Southwestern Energy

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8.25% reverse convertible notes due April 29, 2011 linked to **Southwestern Energy Co.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Southwestern Energy shares fall below the protection price of \$32.74, 80% of the initial price of \$40.92, during the

life of the notes and finish below the initial price in which case the payout will be 24.437928 shares of Southwestern Energy stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	the initial price, and finish below the
Issue:	Reverse convertible notes	initial price, in which case 24.437928
Underlying stock:	Southwestern Energy Co. (Symbol: SWN)	shares of Southwestern Energy stock
Amount:	\$1 million	Initial price:
Maturity:	April 29, 2011	Protection price:
Coupon:	8.25%, payable monthly	Exchange ratio:
Price:	Par	Pricing date:
Payout at maturity:	Par in cash unless Southwestern Energy shares fall below the protection price of \$32.74, 80% of	Settlement date:
		Agent:
		Fees:
		Cusip:

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to Starwood Hotels

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **Starwood Hotels & Resorts Worldwide, Inc.** shares, according to

a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Starwood Hotels shares fall below the protection price of \$42.21, 80%

of the initial price of \$52.76, during the life of the notes and finish below the initial price in which case the payout will be 18.953753 shares of Starwood Hotels stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which
Issue:	Reverse convertible notes	case 18.953753 shares of Starwood
Underlying stock:	Starwood Hotels & Resorts Worldwide, Inc. (Symbol: HOT)	Hotels stock
Amount:	\$1 million	Initial price:
Maturity:	April 29, 2011	Protection price:
Coupon:	8%, payable monthly	Exchange ratio:
Price:	Par	Pricing date:
Payout at maturity:	Par in cash unless Starwood Hotels shares fall below the protection price of \$42.21, 80% of the initial price, and	Settlement date:
		Agent:
		Fees:
		Cusip:

Structured Products News

New Issue:

Barclays prices \$1 million 9.5% reverse convertibles linked to Steel Dynamics

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9.5% reverse convertible notes due April 29, 2011 linked to **Steel Dynamics, Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Steel Dynamics shares fall below the protection price of \$12.74, 80% of the initial price of \$15.92, during

the life of the notes and finish below the initial price in which case the payout will be 62.81407 shares of Steel Dynamics stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in which case 62.81407 shares of Steel Dynamics stock
Issue:	Reverse convertible notes		
Underlying stock:	Steel Dynamics, Inc. (Symbol: STLD)	Initial price:	\$15.92
Amount:	\$1 million	Protection price:	\$12.74, 80% of \$15.92
Maturity:	April 29, 2011	Exchange ratio:	62.81407
Coupon:	9.5%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Steel Dynamics shares fall below the protection price of \$12.74, 80% of the initial price,	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LMT9

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to Suncor Energy

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **Suncor Energy Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Suncor Energy shares fall below the protection price of \$26.71, 80% of the initial price of \$33.39, during

the life of the notes and finish below the initial price in which case the payout will be 29.949087 shares of Suncor Energy stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, in which case 29.949087 shares of Suncor Energy stock
Issue:	Reverse convertible notes		
Underlying stock:	Suncor Energy Inc. (Symbol: SU)	Initial price:	\$33.39
Amount:	\$1 million	Protection price:	\$26.71, 80% of \$33.39
Maturity:	April 29, 2011	Exchange ratio:	29.949087
Coupon:	8%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Suncor Energy shares fall below the protection price of \$26.71, 80% of the initial price, and finish below	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LMU6

Structured Products News

New Issue:

Barclays prices \$2 million 12% reverse convertibles linked to SunPower

New York, April 29 – **Barclays Bank plc** priced \$2 million of 12% reverse convertible notes due Oct. 29, 2010 linked to **SunPower Corp. (Class A)** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless SunPower

shares fall below the protection price of \$12.95, 75% of the initial price of \$17.27, during the life of the notes and finish below the initial price in which case the payout will be 57.90388 shares of SunPower stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which
Issue:	Reverse convertible notes	case 57.90388 shares of SunPower
Underlying stock:	SunPower Corp. (Class A) (Symbol: SPWRA)	stock
Amount:	\$2 million	Initial price:
Maturity:	Oct. 29, 2010	Protection price:
Coupon:	12%, payable monthly	Exchange ratio:
Price:	Par	Pricing date:
Payout at maturity:	Par in cash unless SunPower shares fall below the protection price of \$12.95, 75% of the initial price, and	Settlement date:
		Agent:
		Fees:
		Cusip:
		Barclays Capital
		1.625%
		06740LJA4

New Issue:

Barclays prices \$1 million 12% reverse convertibles linked to Suntech Power

New York, April 29 – **Barclays Bank plc** priced \$1 million of 12% reverse convertible notes due Oct. 29, 2010 linked to **Suntech Power Holdings Co., Ltd. (American depositary shares)** shares,

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

The payout at maturity will be par in cash unless Suntech Power shares fall below the protection price of \$10.00, 75%

of the initial price of \$13.33, during the life of the notes and finish below the initial price in which case the payout will be 75.018755 shares of Suntech Power stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	75% of the initial price, and finish below
Issue:	Reverse convertible notes	the initial price, in which case 75.018755
Underlying stock:	Suntech Power Holdings Co., Ltd. (American depositary shares) (Symbol: STP)	shares of Suntech Power stock
Amount:	\$1 million	Initial price:
Maturity:	Oct. 29, 2010	Protection price:
Coupon:	12%, payable monthly	Exchange ratio:
Price:	Par	Pricing date:
Payout at maturity:	Par in cash unless Suntech Power shares fall below the protection price of \$10.00,	Settlement date:
		Agent:
		Fees:
		Cusip:
		Barclays Capital
		1.625%
		06740LJB2

Structured Products News

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to SunTrust Banks

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **SunTrust Banks, Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission. The payout at maturity will be par in cash unless SunTrust Banks shares fall below the protection price of \$22.23, 80% of the initial price of \$27.79, during

the life of the notes and finish below the initial price in which case the payout will be 35.984167 shares of SunTrust Banks stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, in which case 35.984167
Issue:	Reverse convertible notes		shares of SunTrust Banks stock
Underlying stock:	SunTrust Banks, Inc. (Symbol: STI)	Initial price:	\$27.79
Amount:	\$1 million	Protection price:	\$22.23, 80% of \$27.79
Maturity:	April 29, 2011	Exchange ratio:	35.984167
Coupon:	8%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless SunTrust Banks shares fall below the protection price of \$22.23, 80% of the initial price, and finish below	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LMS1

New Issue:

Barclays prices \$1 million 10% reverse convertibles linked to Superior Energy

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10% reverse convertible notes due Oct. 29, 2010 linked to **Superior Energy Services, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Superior Energy shares fall below the protection price of \$19.86, 80% of the initial price of \$24.83, during

the life of the notes and finish below the initial price in which case the payout will be 40.273862 shares of Superior Energy stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which
Issue:	Reverse convertible notes		case 40.273862 shares of Superior
Underlying stock:	Superior Energy Services, Inc. (Symbol: SPN)	Initial price:	\$24.83
Amount:	\$1 million	Protection price:	\$19.86, 80% of \$24.83
Maturity:	Oct. 29, 2010	Exchange ratio:	40.273862
Coupon:	10%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Superior Energy shares fall below the protection price of \$19.86, 80% of the initial price, and	Agent:	Barclays Capital
		Fees:	1.3%
		Cusip:	06740LEA9

Structured Products News

New Issue:

Barclays prices \$1 million 9.5% reverse convertibles linked to Terex

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9.5% reverse convertible notes due Oct. 29, 2010 linked to **Terex Corp.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

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

fall below the protection price of \$21.13, 80% of the initial price of \$26.41, during the life of the notes and finish below the initial price in which case the payout will be 37.864445 shares of Terex stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	below the initial price, in which case
Issue:	Reverse convertible notes	Protection price:	37.864445 shares of Terex stock
Underlying stock:	Terex Corp. (Symbol: TEX)	Exchange ratio:	\$26.41
Amount:	\$1 million	Pricing date:	\$21.13, 80% of \$26.41
Maturity:	Oct. 29, 2010	Settlement date:	37.864445
Coupon:	9.5%, payable monthly	Agent:	April 27
Price:	Par	Fees:	April 30
Payout at maturity:	Par in cash unless Terex shares fall below the protection price of \$21.13, 80% of the initial price, and finish	Cusip:	Barclays Capital
			1.625%
			06740LJF3

New Issue:

Barclays prices \$1 million 10.25% reverse convertibles linked to Tesoro

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10.25% reverse convertible notes due Oct. 29, 2010 linked to **Tesoro Corp.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

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

fall below the protection price of \$10.38, 80% of the initial price of \$12.98, during the life of the notes and finish below the initial price in which case the payout will be 77.041602 shares of Tesoro stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	below the initial price, in which case
Issue:	Reverse convertible notes	Protection price:	77.041602 shares of Tesoro stock
Underlying stock:	Tesoro Corp. (Symbol: TSO)	Exchange ratio:	\$12.98
Amount:	\$1 million	Pricing date:	\$10.38, 80% of \$12.98
Maturity:	Oct. 29, 2010	Settlement date:	77.041602
Coupon:	10.25%, payable monthly	Agent:	April 27
Price:	Par	Fees:	April 30
Payout at maturity:	Par in cash unless Tesoro shares fall below the protection price of \$10.38, 80% of the initial price, and finish	Cusip:	Barclays Capital
			1.625%
			06740LJK2

Structured Products News

New Issue:

Barclays prices \$1 million 8% reverse convertibles linked to Textron

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8% reverse convertible notes due April 29, 2011 linked to **Textron Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Textron shares fall below the protection price of \$18.60, 80% of the initial price of \$23.25, during the

life of the notes and finish below the initial price in which case the payout will be 43.010753 shares of Textron stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	below the initial price, in which case
Issue:	Reverse convertible notes	Protection price:	43.010753 shares of Textron stock
Underlying stock:	Textron Inc. (Symbol: TXT)	Exchange ratio:	\$23.25
Amount:	\$1 million	Pricing date:	\$18.60, 80% of \$23.25
Maturity:	April 29, 2011	Settlement date:	43.010753
Coupon:	8%, payable monthly	Agent:	April 27
Price:	Par	Fees:	April 30
Payout at maturity:	Par in cash unless Textron shares fall below the protection price of \$18.60, 80% of the initial price, and finish	Cusip:	Barclays Capital
			2.5%
			06740LMZ5

New Issue:

Barclays prices \$1 million 20% reverse convertibles linked to Titanium Metals

New York, April 29 – **Barclays Bank plc** priced \$1 million of 20% reverse convertible notes due July 30, 2010 linked to **Titanium Metals Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Titanium Metals shares fall below the protection price of \$12.50, 80% of the initial price of \$15.62, during

the life of the notes and finish below the initial price in which case the payout will be 64.020487 shares of Titanium Metals stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	Initial price:	finish below the initial price, in which case 64.020487 shares of stock
Issue:	Reverse convertible notes	Protection price:	\$15.62
Underlying stock:	Titanium Metals Corp. (Symbol: TIE)	Exchange ratio:	\$12.50, 80% of \$15.62
Amount:	\$1 million	Pricing date:	64.020487
Maturity:	July 30, 2010	Settlement date:	April 27
Coupon:	20%, payable monthly	Agent:	April 30
Price:	Par	Fees:	Barclays Capital
Payout at maturity:	Par in cash unless Titanium Metals shares fall below the protection price of \$12.50, 80% of the initial price, and	Cusip:	1%
			06740LQE8

Structured Products News

New Issue:

Barclays prices \$1 million 10.5% reverse convertibles linked to Titanium Metals

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10.5% reverse convertible notes due Oct. 29, 2010 linked to **Titanium Metals Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Titanium Metals shares fall below the protection price of \$11.57, 75% of the initial price of \$15.42, during

the life of the notes and finish below the initial price in which case the payout will be 64.850843 shares of Titanium Metals stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which case 64.850843 shares of Titanium Metals stock
Issue:	Reverse convertible notes	
Underlying stock:	Titanium Metals Corp. (Symbol: TIE)	Initial price: \$15.42
Amount:	\$1 million	Protection price: \$11.57, 75% of \$15.42
Maturity:	Oct. 29, 2010	Exchange ratio: 64.850843
Coupon:	10.5%, payable monthly	Pricing date: April 27
Price:	Par	Settlement date: April 30
Payout at maturity:	Par in cash unless Titanium Metals shares fall below the protection price of \$11.57, 75% of the initial price, and	Agent: Barclays Capital
		Fees: 1.625%
		Cusip: 06740LJG1

New Issue:

Barclays prices \$1 million 15.75% reverse convertibles linked to Trina Solar

New York, April 29 – **Barclays Bank plc** priced \$1 million of 15.75% reverse convertible notes due Oct. 29, 2010 linked to **Trina Solar Ltd. (American depositary shares)** shares, according to a 424B2

filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Trina Solar shares fall below the protection price of \$18.72, 75% of the

initial price of \$24.96, during the life of the notes and finish below the initial price in which case the payout will be 40.064103 shares of Trina Solar stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	finish below the initial price, in which case 40.064103 shares of Trina Solar stock
Issue:	Reverse convertible notes	
Underlying stock:	Trina Solar Ltd. (American depositary shares) (Symbol: TSL)	Initial price: \$24.96
Amount:	\$1 million	Protection price: \$18.72, 75% of \$24.96
Maturity:	Oct. 29, 2010	Exchange ratio: 40.064103
Coupon:	15.75%, payable monthly	Pricing date: April 27
Price:	Par	Settlement date: April 30
Payout at maturity:	Par in cash unless Trina Solar shares fall below the protection price of \$18.72, 75% of the initial price, and	Agent: Barclays Capital
		Fees: 1.625%
		Cusip: 06740LJJ5

Structured Products News

New Issue:

Barclays prices \$1 million 10.75% reverse convertibles linked to TRW Automotive

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10.75% reverse convertible notes due Oct. 29, 2010 linked to **TRW Automotive Holdings Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless TRW Automotive shares fall below the protection price of \$25.50, 80% of the initial price of \$31.87, during

the life of the notes and finish below the initial price in which case the payout will be 31.377471 shares of TRW Automotive stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in
Issue:	Reverse convertible notes		which case 31.377471 shares of TRW
Underlying stock:	TRW Automotive Holdings Corp. (Symbol: TRW)	Initial price:	Automotive stock
Amount:	\$1 million	Protection price:	\$31.87
Maturity:	Oct. 29, 2010	Exchange ratio:	\$25.50, 80% of \$31.87
Coupon:	10.75%, payable monthly	Pricing date:	31.377471
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless TRW Automotive shares fall below the protection price of \$25.50, 80% of the initial price,	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	1.625%
			06740LJH9

New Issue:

Barclays prices \$1 million 16.25% reverse convertibles linked to UAL

New York, April 29 – **Barclays Bank plc** priced \$1 million of 16.25% reverse convertible notes due July 30, 2010 linked to **UAL Corp.** shares, according to a 424B2 filing with the Securities and Exchange

Commission.

The payout at maturity will be par in cash unless UAL shares fall below the protection price of \$15.41, 75% of the initial price of \$20.54, during the

life of the notes and finish below the initial price in which case the payout will be 48.685492 shares of UAL stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		below the initial price, in which case
Issue:	Reverse convertible notes		48.685492 shares of UAL stock
Underlying stock:	UAL Corp. (Symbol: UAUA)	Initial price:	\$20.54
Amount:	\$1 million	Protection price:	\$15.41, 75% of \$20.54
Maturity:	July 30, 2010	Exchange ratio:	48.685492
Coupon:	16.25%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless UAL shares fall below the protection price of \$15.41, 75% of the initial price, and finish	Agent:	Barclays Capital
		Fees:	2%
		Cusip:	06740LEV3

Structured Products News

New Issue:

Barclays prices \$1 million 8.25% reverse convertibles linked to Ultra Petroleum

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8.25% reverse convertible notes due April 29, 2011 linked to **Ultra Petroleum Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Ultra Petroleum shares fall below the protection price of \$37.57, 80% of the initial price of \$46.96, during

the life of the notes and finish below the initial price in which case the payout will be 21.294719 shares of Ultra Petroleum stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in
Issue:	Reverse convertible notes		which case 21.294719 shares of Ultra
Underlying stock:	Ultra Petroleum Corp. (Symbol: UPL)	Initial price:	Petroleum stock
Amount:	\$1 million	Protection price:	\$46.96
Maturity:	April 29, 2011	Exchange ratio:	\$37.57, 80% of \$46.96
Coupon:	8.25%, payable monthly	Pricing date:	21.294719
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Ultra Petroleum shares fall below the protection price of \$37.57, 80% of the initial price,	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	2.5%
			06740LNA9

New Issue:

Barclays prices \$1 million 12.75% reverse convertibles linked to United Rentals

New York, April 29 – **Barclays Bank plc** priced \$1 million of 12.75% reverse convertible notes due Oct. 29, 2010 linked to **United Rentals, Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission. The payout at maturity will be par in cash unless United Rentals shares fall below the protection price of \$9.92, 75% of the initial price of \$13.22, during the

life of the notes and finish below the initial price in which case the payout will be 75.642965 shares of United Rentals stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, in which case 75.642965
Issue:	Reverse convertible notes		shares of United Rentals stock
Underlying stock:	United Rentals, Inc. (Symbol: URI)	Initial price:	\$13.22
Amount:	\$1 million	Protection price:	\$9.92, 75% of \$13.22
Maturity:	Oct. 29, 2010	Exchange ratio:	75.642965
Coupon:	12.75%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless United Rentals shares fall below the protection price of \$9.92, 75% of the initial price, and finish below	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LJL0

Structured Products News

New Issue:

Barclays prices \$1 million 8.25% reverse convertibles linked to Urban Outfitters

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8.25% reverse convertible notes due April 29, 2011 linked to **Urban Outfitters, Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Urban Outfitters shares fall below the protection price of \$31.36, 80% of the initial price of \$39.20, during

the life of the notes and finish below the initial price in which case the payout will be 25.510204 shares of Urban Outfitters stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in
Issue:	Reverse convertible notes		which case 25.510204 shares of Urban
Underlying stock:	Urban Outfitters, Inc. (Symbol: URBN)	Initial price:	Outfitters stock
Amount:	\$1 million	Protection price:	\$39.20
Maturity:	April 29, 2011	Exchange ratio:	\$31.36, 80% of \$39.20
Coupon:	8.25%, payable monthly	Pricing date:	25.510204
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Urban Outfitters shares fall below the protection price of \$31.36, 80% of the initial price,	Agent:	April 30
		Fees:	Barclays Capital
		Cusip:	2.5%
			06740LNB7

New Issue:

Barclays prices \$1 million 10% reverse convertibles linked to U.S. Steel

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10% reverse convertible notes due Oct. 29, 2010 linked to **United States Steel Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless U.S. Steel shares fall below the protection price, 80% of the initial price of \$56.63, during the life of the notes and

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

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, in which case U.S.
Issue:	Reverse convertible notes		Steel shares equal to \$1,000 principal
Underlying stock:	United States Steel Corp. (Symbol: X)	Initial price:	amount divided by the initial price
Amount:	\$1 million	Protection price:	\$56.63
Maturity:	Oct. 29, 2010	Pricing date:	\$45.30, 80% of \$56.63
Coupon:	10%, payable monthly	Settlement date:	April 27
Price:	Par	Agent:	April 30
Payout at maturity:	Par in cash unless U.S. Steel shares fall below the protection price, 80% of the initial price of \$45.30, and finish below	Fees:	Barclays Capital
		Cusip:	2.75%
			06740LEW1

Structured Products News

New Issue:

Barclays prices \$1 million 8.25% reverse convertibles linked to Valero Energy

New York, April 29 – **Barclays Bank plc** priced \$1 million of 8.25% reverse convertible notes due April 29, 2011 linked to **Valero Energy Corp.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Valero Energy shares fall below the protection price of \$15.92, 80% of the initial price of \$19.90, during

the life of the notes and finish below the initial price in which case the payout will be 50.251256 shares of Valero Energy stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, in which case 50.251256 shares of Valero Energy stock
Issue:	Reverse convertible notes		
Underlying stock:	Valero Energy Corp. (Symbol: VLO)	Initial price:	\$19.90
Amount:	\$1 million	Protection price:	\$15.92, 80% of \$19.90
Maturity:	April 29, 2011	Exchange ratio:	50.251256
Coupon:	8.25%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Valero Energy shares fall below the protection price of \$15.92, 80% of the initial price, and finish below	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LNC5

New Issue:

Barclays prices \$1 million 11.75% reverse convertibles linked to Vertex Pharmaceuticals

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11.75% reverse convertible notes due Oct. 29, 2010 linked to **Vertex Pharmaceuticals Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Vertex Pharmaceuticals shares fall below the protection price of \$30.94, 80% of the initial price of \$38.67,

during the life of the notes and finish below the initial price in which case the payout will be 25.85984 shares of Vertex Pharmaceuticals stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, and finish below the initial price, in which case 25.85984 shares of Vertex Pharmaceuticals stock
Issue:	Reverse convertible notes		
Underlying stock:	Vertex Pharmaceuticals Inc. (Symbol: VRTX)	Initial price:	\$38.67
Amount:	\$1 million	Protection price:	\$30.94, 80% of \$38.67
Maturity:	Oct. 29, 2010	Exchange ratio:	25.85984
Coupon:	11.75%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Vertex Pharmaceuticals shares fall below the protection price of \$30.94, 80% of	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LJM8

Structured Products News

New Issue:

Barclays prices \$1 million 11.5% reverse convertibles linked to Walter Energy

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11.5% reverse convertible notes due Oct. 29, 2010 linked to **Walter Energy, Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Walter Energy shares fall below the protection price of \$71.69, 80% of the initial price of \$89.61, during

the life of the notes and finish below the initial price in which case the payout will be 11.159469 shares of Walter Energy stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		the initial price, in which case 11.159469
Issue:	Reverse convertible notes		shares of Walter Energy stock
Underlying stock:	Walter Energy, Inc. (Symbol: WLT)	Initial price:	\$89.61
Amount:	\$1 million	Protection price:	\$71.69, 80% of \$89.61
Maturity:	Oct. 29, 2010	Exchange ratio:	11.159469
Coupon:	11.5%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Walter Energy shares fall below the protection price of \$71.69, 80% of the initial price, and finish below	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LJP1

New Issue:

Barclays prices \$1 million 9% reverse convertibles linked to Weatherford International

New York, April 29 – **Barclays Bank plc** priced \$1 million of 9% reverse convertible notes due April 29, 2011 linked to **Weatherford International Ltd.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Weatherford International shares fall below the protection price of \$14.38, 80% of the initial price of \$17.97,

during the life of the notes and finish below the initial price in which case the payout will be 55.648303 shares of Weatherford International stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		initial price, and finish below the initial
Issue:	Reverse convertible notes		price, in which case 55.648303 shares
Underlying stock:	Weatherford International Ltd. (Symbol: WFT)	Initial price:	\$17.97
Amount:	\$1 million	Protection price:	\$14.38, 80% of \$17.97
Maturity:	April 29, 2011	Exchange ratio:	55.648303
Coupon:	9%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Weatherford International shares fall below the protection price of \$14.38, 80% of the	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LNE1

Structured Products News

New Issue:

Barclays prices \$2 million 8.25% reverse convertibles linked to Whole Foods

New York, April 29 – **Barclays Bank plc** priced \$2 million of 8.25% reverse convertible notes due April 29, 2011 linked to **Whole Foods Market, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Whole Foods shares fall below the protection price of \$30.18, 80% of the initial price of \$37.73, during

the life of the notes and finish below the initial price in which case the payout will be 26.504108 shares of Whole Foods stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which case 26.504108 shares of Whole Foods stock
Issue:	Reverse convertible notes		
Underlying stock:	Whole Foods Market, Inc. (Symbol: WFMI)	Initial price:	\$37.73
Amount:	\$2 million	Protection price:	\$30.18, 80% of \$37.73
Maturity:	April 29, 2011	Exchange ratio:	26.504108
Coupon:	8.25%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Whole Foods shares fall below the protection price of \$30.18, 80% of the initial price, and	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LND3

New Issue:

Barclays prices \$1 million 10% reverse convertibles linked to Williams-Sonoma

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10% reverse convertible notes due April 29, 2011 linked to **Williams-Sonoma, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Williams-Sonoma shares fall below the protection price of \$23.86, 80% of the initial price of \$29.82, during

the life of the notes and finish below the initial price in which case the payout will be 33.534541 shares of Williams-Sonoma stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		finish below the initial price, in which case 33.534541 shares of Williams-Sonoma stock
Issue:	Reverse convertible notes		
Underlying stock:	Williams-Sonoma, Inc. (Symbol: WSM)	Initial price:	\$29.82
Amount:	\$1 million	Protection price:	\$23.86, 80% of \$29.82
Maturity:	April 29, 2011	Exchange ratio:	33.534541
Coupon:	10%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Williams-Sonoma shares fall below the protection price of \$23.86, 80% of the initial price, and	Agent:	Barclays Capital
		Fees:	2.5%
		Cusip:	06740LNF8

Structured Products News

New Issue:

Barclays prices \$1 million 11.5% reverse convertibles linked to Wynn Resorts

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11.5% reverse convertible notes due Oct. 29, 2010 linked to **Wynn Resorts, Ltd.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Wynn Resorts shares fall below the protection price of \$70.72, 80% of the initial price of \$88.40, during

the life of the notes and finish below the initial price in which case the payout will be 11.312217 shares of Wynn Resorts stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		and finish below the initial price, in which case 11.312217 shares of Wynn Resorts stock
Issue:	Reverse convertible notes		
Underlying stock:	Wynn Resorts, Ltd. (Symbol: WYNN)	Initial price:	\$88.40
Amount:	\$1 million	Protection price:	\$70.72, 80% of \$88.40
Maturity:	Oct. 29, 2010	Exchange ratio:	11.312217
Coupon:	11.5%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Wynn Resorts shares fall below the protection price of \$70.72, 80% of the initial price,	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LJQ9

New Issue:

Barclays prices \$1 million 11% reverse convertibles linked to Yamana Gold

New York, April 29 – **Barclays Bank plc** priced \$1 million of 11% reverse convertible notes due Oct. 29, 2010 linked to **Yamana Gold, Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless Yamana Gold shares fall below the protection price of \$8.34, 80% of the initial price of \$10.43, during the

life of the notes and finish below the initial price in which case the payout will be 95.877277 shares of Yamana Gold stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc		case 95.877277 shares of Yamana Gold stock
Issue:	Reverse convertible notes		
Underlying stock:	Yamana Gold, Inc. (Symbol: AUJ)	Initial price:	\$10.43
Amount:	\$1 million	Protection price:	\$8.34, 80% of \$10.43
Maturity:	Oct. 29, 2010	Exchange ratio:	95.877277
Coupon:	11%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Yamana Gold shares fall below the protection price of \$8.34, 80% of the initial price, and finish below the initial price, in which	Agent:	Barclays Capital
		Fees:	1.625%
		Cusip:	06740LFJ9

Structured Products News

New Issue:

Barclays prices \$1 million 10% reverse convertibles linked to Zions

New York, April 29 – **Barclays Bank plc** priced \$1 million of 10% reverse convertible notes due April 29, 2011 linked to **Zions Bancorporation** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Zions

shares fall below the protection price of \$20.81, 75% of the initial price of \$27.75, during the life of the notes and finish below the initial price in which case the payout will be 36.036036 shares of Zions stock.

Barclays Capital is the agent.

Issuer:	Barclays Bank plc	and finish below the initial price,
Issue:	Reverse convertible notes	in which case 36.036036 shares of
Underlying stock:	Zions Bancorporation (Symbol: ZION)	Zions stock
Amount:	\$1 million	Initial price:
Maturity:	April 29, 2011	Protection price:
Coupon:	10%, payable monthly	Exchange ratio:
Price:	Par	Pricing date:
Payout at maturity:	Par in cash unless Zions shares fall below the protection price of \$20.81, 75% of the initial price,	Settlement date:
		Agent:
		Fees:
		Cusip:

New Issue:

Barclays prices \$8.76 million performance securities linked to S&P 500 via UBS

By *Angela McDaniels*

Tacoma, Wash., April 29 – **Barclays Bank plc** priced \$8.76 million of 0% performance securities with contingent protection due April 30, 2015 linked to the S&P 500 index, according to a 424B2

filing with the Securities and Exchange Commission.

If the index return is positive, the payout at maturity will be par of \$10 plus 118% of the gain.

If the index return is between zero and

negative 50%, the payout will be par.

If the index return is less than negative 50%, the payout will be par plus the index return.

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

Issuer:	Barclays Bank plc	by 50% or less; par plus index
Issue:	Performance securities with contingent protection	return if index declines by more than 50%
Underlying index:	S&P 500	Initial index level:
Amount:	\$8,758,100	Pricing date:
Maturity:	April 30, 2015	Settlement date:
Coupon:	0%	Underwriters:
Price:	Par of \$10	UBS Financial Services Inc. and
Payout at maturity:	Par plus 118% of any positive index return; par if index declines	Barclays Capital Inc.
		Fees:
		Cusip:

Structured Products News

New Issue:

Barclays prices \$1.15 million 0% five-year notes linked to S&P 500 Dynamic Veqtor

By Jennifer Chiou

New York, April 29 – **Barclays Bank plc** priced \$1.15 million of 0% notes due April 30, 2015 linked to the S&P 500 Dynamic Veqtor Total Return index, according to a 424B2 filing with the Securities and Exchange Commission.

The notes are putable at any time subject to a minimum of 25 notes.

The payout upon redemption or at maturity will be the closing indicative value of the notes.

The closing indicative value is initially \$1,000. On each subsequent day, it equals the closing indicative value on

the preceding day multiplied by the daily index factor – the closing index level on that day divided by the closing level on the preceding date – and minus the investor fee.

The investor fee is initially zero. On each subsequent day, it is 1.25% times the closing indicative value on the preceding day times the daily index factor on that day divided by 365.

The index allocates its notional investments among three components: equity, volatility and cash. The equity component is represented by the S&P 500 Total Return index, and the volatility component is represented by the S&P

500 VIX Short-Term Futures Index Total Return.

The index allocates a greater proportion of its notional value to investments in the U.S. equity markets during periods of low market volatility and can allocate a greater proportion to investments in a reference asset that tracks implied volatility during periods of high market volatility. It also incorporates a “stop loss” mechanic that shifts the entire value of the index to a non-interest-bearing cash investment under certain exceptional circumstances.

Barclays Capital Inc. is the agent. It will receive the investor fees.

Issuer:	Barclays Bank plc		preceding day multiplied by the daily index factor on that day and minus the investor fee of approximately 1.25% per year
Issue:	Notes		At the closing indicative value, subject to minimum of 25 notes
Underlying index:	S&P 500 Dynamic Veqtor Total Return		Initial index level: 202,906.891
Amount:	\$1.15 million	Put option:	Pricing date: April 27
Maturity:	April 30, 2015		Settlement date: April 30
Coupon:	0%		Agent: Barclays Capital Inc.
Price:	Par		Fees: Up to 1.25%
Payout at maturity:	Par plus the final closing indicative value		Cusip: 06740LCD5
Closing indicative value:	Initially \$1,000; on each subsequent day, the closing indicative value on the		

New Issue:

Barclays sells \$1 million principal-protected notes on S&P 500 index

By Susanna Moon

Chicago, April 29 – **Barclays Bank plc** priced \$1 million of zero-coupon 100% principal-protected notes due April 29, 2016

based on the S&P 500 index, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par plus

any index gain, up to maximum return of 51%.

Investors will receive at least par. Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc		51%; floor of par
Issue:	100% principal-protected notes	Initial index level:	1,183.71
Underlying index:	S&P 500 index	Pricing date:	April 27
Amount:	\$1 million	Settlement date:	April 30
Maturity:	April 29, 2016	Agent:	Barclays Capital Inc.
Coupon:	0%	Fees:	5%
Price:	Par	Cusip:	06740LBJ3
Payout at maturity:	Par plus any index gain, capped at		

Structured Products News

New Issue:

Barclays sells \$500,000 SuperTrack Notes linked to SPDR S&P 500

By *Susanna Moon*

Chicago, April 29 – **Barclays Bank plc** priced \$500,000 of 0% SuperTrack Notes due Oct. 31, 2011 based on the SPDR S&P

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

The payout at maturity will be par

plus double any gain in the fund, up to a maximum return of 19.5%.

Investors will be exposed to any losses. Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc	Payout at maturity:	Par plus 200% of any fund gain,
Issue:	Buffered SuperTrack Notes		capped at 19.5%; exposure to losses
Underlying fund:	SPDR S&P 500 exchange-traded fund trust	Initial price:	\$118.43
Amount:	\$500,000	Pricing date:	April 27
Maturity:	Oct. 31, 2011	Settlement date:	April 30
Coupon:	0%	Agent:	Barclays Capital Inc.
Price:	Par	Fees:	5%
		Cusip:	06740LDM4

New Issue:

Barclays sells \$500,000 SuperTrack Notes linked to SPDR S&P 500

By *Susanna Moon*

Chicago, April 29 – **Barclays Bank plc** priced \$500,000 of 0% SuperTrack Notes due May 31, 2011 based on the SPDR S&P

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

The payout at maturity will be par

plus double any gain in the fund, up to a maximum return of 9.875%.

Investors will be exposed to any losses. Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc	Payout at maturity:	Par plus 200% of any fund gain,
Issue:	Buffered SuperTrack Notes		capped at 9.875%; exposure to losses
Underlying fund:	SPDR S&P 500 exchange-traded fund trust	Initial price:	\$118.43
Amount:	\$500,000	Pricing date:	April 27
Maturity:	May 31, 2011	Settlement date:	April 30
Coupon:	0%	Agent:	Barclays Capital Inc.
Price:	Par	Fees:	1.95%
		Cusip:	06740LCW3

Structured Products News

New Issue:

Barclays prices \$500,000 principal-protected notes linked to S&P 500

By Jennifer Chiou

New York, April 29 – **Barclays Bank plc** priced \$500,000 of zero-coupon 100% principal-protected notes due April 30, 2013 linked to the S&P 500 index, according

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

If the index remains within the range of 72% to 128% of the initial level during the life of the notes, the payout at maturity will

be par plus the absolute value of the return.

If the index falls to or below the lower barrier or rises to or above the upper barrier, the payout at maturity will be par.

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc		otherwise, par
Issue:	100% principal-protected notes	Initial index level:	1,183.71
Underlying index:	S&P 500	Lower barrier:	852.27, 72% of initial level
Amount:	\$500,000	Upper barrier:	1,515.15, 128% of initial level
Maturity:	April 30, 2013	Pricing date:	April 27
Coupon:	0%	Settlement date:	April 30
Price:	Par	Agent:	Barclays Capital Inc.
Payout at maturity:	Par plus absolute value of any index gain if index remains within range of 28% above and below the initial level;	Fees:	0.75%
		Cusip:	06740LBT1

New Issue:

Barclays prices \$500,000 principal-protected notes tied to S&P 500 index

By Jennifer Chiou

New York, April 29 – **Barclays Bank plc** priced \$500,000 of zero-coupon 100% principal-protected notes due April 30, 2013 linked to the S&P 500 index, according

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

If the index remains within the range of 76% to 124% of the initial level, the payout at maturity will be par plus the absolute

value of the return.

If the index falls to or below the lower barrier or rises to or above the upper barrier, the payout at maturity will be par.

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc		otherwise, par
Issue:	100% principal-protected notes	Initial index level:	1,183.71
Underlying index:	S&P 500	Lower barrier:	899.62, 76% of initial level
Amount:	\$500,000	Upper barrier:	1,467.8, 124% of initial level
Maturity:	April 30, 2013	Pricing date:	April 27
Coupon:	0%	Settlement date:	April 30
Price:	Par	Agent:	Barclays Capital Inc.
Payout at maturity:	Par plus absolute value of any index gain if index remains within range of 24% above and below the initial level;	Fees:	2.55%
		Cusip:	06740LBS3

Structured Products News

New Issue:

Barclays prices \$1.22 million performance-tracking notes on S&P 500 Dynamic Veqtor

By Marisa Wong

Milwaukee, April 29 – **Barclays Bank plc** priced \$1.22 million of 0% performance-tracking securities due April 30, 2013 linked to the S&P 500 Dynamic Veqtor Total Return index, according to a 424B2 filing with the Securities and Exchange Commission.

UBS Financial Services Inc. and Barclays Capital Inc. is the

agent.

The payout at maturity will be par plus the index return minus an investor fee of 0.6% per year. Investors will be exposed to any losses.

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

Issuer:	Barclays Bank plc	investor fee of 0.6% per year
Issue:	Performance-tracking securities	Initial index level: 204,906.891
Underlying index:	S&P 500 Dynamic Veqtor Total Return	Pricing date: April 27
Amount:	\$1,224,875	Settlement date: April 30
Maturity:	April 30, 2013	Agents: UBS Financial Services Inc., Barclays Capital Inc.
Coupon:	0%	Fees: 2.5%
Price:	Par plus upfront fee of 2.5%	Cusip: 06740L642
Payout at maturity:	Par plus index return minus an	

New Issue:

Barclays prices \$500,000 Super Track notes on SPDR S&P 500 ETF trust

By Marisa Wong

Milwaukee, April 29 – **Barclays Bank plc** priced \$500,000 of 0% Super Track Notes due May 31, 2011 based on

the SPDR S&P 500 ETF trust, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par plus

double any fund gain, up to a maximum return of 13.5%.

Investors will be exposed to any losses. Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc	capped at 13.5%; full exposure to losses
Issue:	Super Track notes	Initial fund share price: \$118.43
Underlying fund:	SPDR S&P 500 ETF trust	Pricing date: April 27
Amount:	\$500,000	Settlement date: April 30
Maturity:	May 31, 2011	Agent: Barclays Capital Inc.
Coupon:	0%	Fees: 0.45%
Price:	Par	Cusip: 06740LDG7
Payout at maturity:	Par plus 200% of any fund gain,	

Structured Products News

New Issue:

Barclays prices \$2 million principal-protected notes linked to S&P BRIC 40

By Angela McDaniels

Tacoma, Wash., April 29 – **Barclays Bank plc** priced \$2 million of zero-coupon 100% principal-protected notes due April

29, 2016 linked to the S&P BRIC 40 index, according to a 424B2 filing with the Securities and Exchange Commission. The payout at maturity will be par plus

the index return, subject to a minimum payout of par and a maximum return of 51%.

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc		maximum return of 51%; floor of par
Issue:	100% principal-protected notes		
Underlying index:	S&P BRIC 40 index	Initial index level:	2,520.67
Amount:	\$2 million	Pricing date:	April 27
Maturity:	April 29, 2016	Settlement date:	April 30
Coupon:	0%	Agent:	Barclays Capital Inc.
Price:	Par	Fees:	5%
Payout at maturity:	Par plus any index gain, up to	Cusip:	06740LBL8

New Issue:

Barclays prices \$500,000 buffered Super Track notes on iShares DJ U.S. Real Estate

By Jennifer Chiou

New York, April 29 – **Barclays Bank plc** priced \$500,000 of 0% buffered Super Track notes due Oct. 31, 2011 linked to the iShares Dow Jones U.S. Real Estate index

fund, according to a 424B2 filing with the Securities and Exchange Commission. The payout at maturity will be par plus double any increase in the exchange-traded fund's share price, subject to a maximum

return of 16.25%. Investors will receive par if the share price declines by 10% or less and will lose 1% for every 1% that it declines beyond 10%.

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc		up to maximum return of 16.25%; par if share price falls by 10% or less; 1% loss for every 1% decline beyond 10%
Issue:	Buffered Super Track notes		
Underlying ETF:	iShares Dow Jones U.S. Real Estate index fund	Initial share price:	\$52.34
Amount:	\$500,000	Pricing date:	April 27
Maturity:	Oct. 31, 2011	Settlement date:	April 30
Coupon:	0%	Agent:	Barclays Capital Inc.
Price:	Par	Fees:	2.1%
Payout at maturity:	Par plus double any share price gain,	Cusip:	06740LDE2

Structured Products News

New Issue:

Barclays sells \$500,000 SuperTrack Notes on iShares MSCI Emerging Markets

By *Susanna Moon*

Chicago, April 29 – **Barclays Bank plc** priced \$500,000 of 0% SuperTrack Notes due May 31, 2011 based on the

iShares MSCI Emerging Markets index fund, according to a 424B2 filing with the Securities and Exchange Commission. The payout at maturity will be par

plus double any gain in the fund, up to a maximum return of 18%.

Investors will be exposed to any losses. Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc	Payout at maturity:	Par plus 200% of any fund gain, capped at 18%; exposure to losses
Issue:	Buffered SuperTrack Notes	Initial price:	\$41.51
Underlying fund:	iShares MSCI Emerging Markets index fund	Pricing date:	April 27
Amount:	\$500,000	Settlement date:	April 30
Maturity:	May 31, 2011	Agent:	Barclays Capital Inc.
Coupon:	0%	Fees:	1.95%
Price:	Par	Cusip:	06740LCZ6

New Issue:

Barclays prices \$400,000 knock-out Super Track notes tied to iShares FTSE/Xinhua

By *Jennifer Chiou*

New York, April 29 – **Barclays Bank plc** priced \$400,000 of 0% knock-out Super Track notes due Oct. 31, 2011 linked to the iShares FTSE/Xinhua China 25 index fund, according to a 424B2 filing with the Securities and Exchange Commission.

A knock-out event will occur if the exchange-traded fund's shares close below 80% of the initial price on any day during the life of the notes.

If the fund return is flat or positive, the payout at maturity will be par plus 200% of return, capped at 136% of par.

If the fund return is negative and a knock-out event has not occurred, the payout will be par.

If the fund return is negative and a knock-out event has occurred, the payout will be par plus the fund return.

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc	Initial fund:	return is negative and knock-out event has not occurred; investors share in losses if knock-out event has occurred
Issue:	Knock-out Super Track notes	Knock-out price:	\$40.46
Underlying ETF:	iShares FTSE/Xinhua China 25 index fund	Pricing date:	\$32.37, 80% of initial price
Amount:	\$400,000	Settlement date:	April 27
Maturity:	Oct. 31, 2011	Agent:	April 30
Coupon:	0%	Agent:	Barclays Capital Inc.
Price:	Par	Fees:	1.25%
Payout at maturity:	Par plus double any fund increase, up to maximum return of 36%; par if fund	Cusip:	06740LCE3

Structured Products News

New Issue:

Barclays prices \$5.57 million double short leverage notes on 30Y Treasury Futures via UBS

By Angela McDaniels

Tacoma, Wash., April 29— **Barclays Bank plc** priced \$5.57 million of 0% double short leverage securities due May 2, 2011 linked to the Barclays Capital 30Y Treasury Futures index, according to a 424B2 filing with the Securities and Exchange Commission.

The notes priced at 102.6 for a total of \$5.71 million.

The notes are puttable at any time, and they will be called if the index increases by more than 35%.

The payout at maturity or upon redemption will be par minus 200% of the index return plus an additional

amount equal to the interest accrued on the principal amount at a rate per year equal to overnight Libor, compounded daily. The notes are not principal protected.

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

Issuer:	Barclays Bank plc		amount at an annual rate equal to overnight Libor, compounded daily
Issue:	Double short leverage securities		If index increases by more than 35%
Underlying index:	Barclays Capital 30Y Treasury Futures index	Call:	At any time
Amount:	\$5,569,000	Put option:	171.0902
Proceeds:	\$5,713,794	Initial index level:	April 27
Maturity:	May 2, 2011	Pricing date:	April 30
Coupon:	0%	Settlement date:	UBS Financial Services Inc. and Barclays Capital Inc.
Price:	102.6	Underwriters:	2.6%
Payout at maturity:	Par minus 200% of the index return plus the interest accrued on the principal	Fees:	06740LAS4
		Cusip:	

New Issue:

Barclays prices \$1 million principal-protected notes linked to three indexes

By Jennifer Chiou

New York, April 29 – **Barclays Bank plc** priced \$1 million of zero-coupon 100% principal-protected notes due April 29, 2016 linked to a basket of indexes, according

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

The basket includes equal weights of the Dow Jones Euro Stoxx 50, Nikkei 225 and S&P 500 indexes.

The payout at maturity will be par plus the basket return, subject to a floor of par and a cap of \$1,510 per \$1,000 principal amount of notes.

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc		par and cap of 151% of par
Issue:	100% principal-protected notes	Initial index levels:	2,838.78 for Euro Stoxx 50; 11,212.66 for Nikkei 225; 1,183.71 for S&P 500
Underlying indexes:	Dow Jones Euro Stoxx 50, Nikkei 225 and S&P 500, equally weighted	Pricing date:	April 27
Amount:	\$1 million	Settlement date:	April 30
Maturity:	April 29, 2016	Agent:	Barclays Capital Inc.
Coupon:	0%	Fees:	5%
Price:	Par	Cusip:	06740LBK0
Payout at maturity:	Par plus basket return, with floor of		

Structured Products News

New Issue:

Barclays prices \$3.37 million double short leverage notes on 30Y Treasury Futures via UBS

By Angela McDaniels

Tacoma, Wash., April 29 – **Barclays Bank plc** priced \$3.37 million of 0% double short leverage securities due April 30, 2013 linked to the Barclays Capital 30Y Treasury Futures index, according to a 424B2 filing with the Securities and Exchange Commission.

The notes priced at 103.6 for a total of \$3.49 million.

The notes are puttable at any time, and they will be called if the index increases by more than 35%.

The payout at maturity or upon redemption will be par minus 200% of the index return plus the additional amount and minus the investor fee. The notes are not principal protected.

The additional amount will be equal to the interest accrued on the principal amount

at a rate per year equal to overnight Libor, compounded daily.

The investor fee will be zero if the final valuation date occurs in the first year, 0.85% if it occurs in the second year and 1.7% if it occurs in the third year.

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

Issuer:	Barclays Bank plc	rate equal to overnight Libor, compounded daily, and minus an investor fee
Issue:	Double short leverage securities	If index increases by more than 35%
Underlying index:	Barclays Capital 30Y Treasury Futures index	At any time
Amount:	\$3,366,000	Initial index level: 171.0902
Proceeds:	\$3,487,176	Pricing date: April 27
Maturity:	April 30, 2013	Settlement date: April 30
Coupon:	0%	Underwriters: UBS Financial Services Inc. and Barclays Capital Inc.
Price:	103.6	Fees: 3.6%
Payout at maturity:	Par minus 200% of the index return plus the interest accrued on the principal amount at an annual	Cusip: 06740LAT2

New Issue:

Barclays prices \$500,000 buffered Super Track notes on Energy Select Sector SPDR fund

By Jennifer Chiou

New York, April 29 – **Barclays Bank plc** priced \$500,000 of 0% buffered Super Track notes due Oct. 31, 2011 linked to the Energy Select Sector SPDR

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

The payout at maturity will be par plus double any increase in the exchange-traded fund's share price, subject to a maximum

return of 13.25%. Investors will receive par if the share price declines by 10% or less and will lose 1% for every 1% that it declines beyond 10%.

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc	if share price falls by 10% or less;
Issue:	Buffered Super Track notes	1% loss for every 1% decline beyond 10%
Underlying ETF:	Energy Select Sector SPDR fund	Initial share price: \$60.05
Amount:	\$500,000	Pricing date: April 27
Maturity:	Oct. 31, 2011	Settlement date: April 30
Coupon:	0%	Agent: Barclays Capital Inc.
Price:	Par	Fees: 2.1%
Payout at maturity:	Par plus double any share price gain, up to maximum return of 13.25%; par	Cusip: 06740LDF9

Structured Products News

New Issue:

Barclays prices \$820,000 80% protected notes linked to eight currencies

By Jennifer Chiou

New York, April 29 – **Barclays Bank plc** priced \$820,000 of zero-coupon 80% principal-protected notes due April 30, 2012 linked to a basket of currencies, according to a 424B2 filing with the Securities and Exchange Commission.

The basket includes the New Taiwan dollar, Indonesian rupiah, Indian rupee, Singapore dollar and Korean won, each with a weight of one-fifth, and the U.S. dollar, euro and Japanese yen, each with a weight of negative one-third. The performance of each

currency is measured relative to the U.S. dollar.

The payout at maturity will be par plus the basket return, subject to a minimum payout of \$800 per \$1,000 principal amount of notes.

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc	Payout at maturity:	Par plus basket return, subject to minimum payout of 80% of par
Issue:	80% principal-protected notes	Initial exchange rates:	31.295 for New Taiwan dollar; 9,009 for rupiah; 44.45 for rupee; 1.3682 for Singapore dollar; 1,104 for won; 1 for U.S. dollar; 0.751 for euro and 93.50 for yen
Underlying currencies:	New Taiwan dollar, Indonesian rupiah, Indian rupee, Singapore dollar and Korean won (weight of one-fifth each) plus U.S. dollar, euro and Japanese yen (weight of negative one-third each)	Pricing date:	April 27
Amount:	\$820,000	Settlement date:	April 30
Maturity:	April 30, 2012	Agent:	Barclays Capital Inc.
Coupon:	0%	Fees:	0.75%
Price:	Par	Cusip:	06740LEN1

New Issue:

Barclays sells \$500,000 SuperTrack Notes on Financial Select Sector SPDR

By Susanna Moon

Chicago, April 29 – **Barclays Bank plc** priced \$500,000 of 0% SuperTrack Notes due May 31, 2011 based on the Financial

Select Sector SPDR fund, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par

plus double any gain in the fund, up to a maximum return of 15.25%.

Investors will be exposed to any losses.

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc	Initial price:	capped at 15.25%; exposure to losses
Issue:	Buffered SuperTrack Notes	Pricing date:	\$15.93
Underlying fund:	Financial Select Sector SPDR fund	Settlement date:	April 27
Amount:	\$500,000	Agent:	April 30
Maturity:	May 31, 2011	Fees:	Barclays Capital Inc.
Coupon:	0%	Cusip:	1.95%
Price:	Par		06740LDA0
Payout at maturity:	Par plus 200% of any fund gain,		

Structured Products News

New Issue:

Barclays prices \$500,000 annual autocallable notes tied to Russell 2000

By Marisa Wong

Milwaukee, April 29 – **Barclays Bank plc** priced \$500,000 of annual autocallable notes due April 30, 2013 linked to the Russell 2000 index, according to a 424B2 filing with the Securities and Exchange Commission.

If the index closes at or above its initial level on any of three call valuation dates, the notes will be automatically called at par plus a call premium. The call premium is 9.85% if the notes are called on May 1, 2011, 19.7% if the notes are called on April 25, 2012 and 29.55% if the notes are called

on April 25, 2013.

If the notes are not called and the index falls by up to 70%, the payout at maturity will be par. If the index falls below the protection level, investors will share fully in losses.

Barclays Capital Inc. is the agent.

Issuer:	Barclays Bank plc		
Issue:	Annual autocallable notes		
Underlying index:	Russell 2000	Payout at maturity:	19.7% if called on April 25, 2012; 29.55% if called on April 25, 2013
Amount:	\$500,000		If notes are not called, par if index falls by up to 70% and full exposure to losses if index falls beyond 70%
Maturity:	April 30, 2013	Initial index level:	721.27
Coupon:	0%	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Call:	Automatically at par plus call premium if index closes at or above initial level on any of three valuation dates	Agents:	Barclays Capital Inc.
Call premium:	9.85% if called on May 1, 2011;	Fees:	2%
		Cusip:	06740LCC7

Structured Products News

New Issue:

Credit Suisse prices \$1.13 million 7.5% callable yield notes linked to ETF, indexes

By Jennifer Chiou

New York, April 29 – **Credit Suisse, Nassau Branch** priced \$1.13 million of 7.5% annualized callable yield notes due Dec. 30, 2010 linked to the iShares MSCI Emerging Markets index fund, Russell 2000 index and S&P 500 index, according to a 424B2 filing with the Securities and Exchange Commission.

Interest is payable monthly.

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

If the notes are not called, the payout at maturity will be par unless any underlying component falls to or below its knock-in level – 75% of its initial level – during the life of the notes, in which case investors will receive par plus the return of the worst-performing underlying component, up to a maximum payout of par.

Credit Suisse Securities (USA) LLC is the underwriter.

Issuer:	Credit Suisse, Nassau Branch	Call option:	capped at par; otherwise, par
Issue:	Callable yield notes	Initial levels:	At par on any interest payment date
Underlying components:	iShares MSCI Emerging Markets index fund, Russell 2000 index and S&P 500 index	Knock-in levels:	\$41.51 for iShares MSCI EM, 1,183.71 for S&P and 721.27 for Russell
Amount:	\$1,128,000	Pricing date:	April 27
Maturity:	Dec. 30, 2010	Settlement date:	April 30
Coupon:	7.5%, payable monthly	Underwriter:	Credit Suisse Securities (USA) LLC
Price:	Par	Fees:	1.5%
Payout at maturity:	If any underlying component falls to or below its knock-in level during the life of the notes, par plus the return of the worst-performing underlying component,	Cusip:	22546EUP7

New Issue:

Credit Suisse prices \$493,000 bull/bear ProNotes linked to S&P 500, iShares TIPS fund

By Angela McDaniels

Tacoma, Wash., April 29 – **Credit Suisse, Nassau Branch** priced \$493,000 of zero-coupon bull/bear principal-protected ProNotes due Oct. 30, 2015 linked to a basket containing equal weights of the

S&P 500 index and the iShares Barclays TIPS Bond fund, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par plus 110% of any basket gain or par plus 70% of

the absolute value of any basket decline.

The final basket level will be the average of its closing levels on Oct. 27 of each year from 2010 to 2015.

Credit Suisse Securities (USA) LLC is the underwriter.

Issuer:	Credit Suisse, Nassau Branch	Initial levels:	the absolute value of the basket return if the return is negative
Issue:	Bull/bear principal-protected ProNotes	Final levels:	1,183.71 for index; \$105.38 for fund
Underlying basket:	S&P 500 index and iShares Barclays TIPS Bond fund	Pricing date:	Average of closing levels on Oct. 27 of each year from 2010 to 2015
Amount:	\$493,000	Settlement date:	April 30
Maturity:	Oct. 30, 2015	Underwriter:	Credit Suisse Securities (USA) LLC
Coupon:	0%	Fees:	3.25%
Price:	Par	Cusip:	22546ETL8
Payout at maturity:	Par plus 110% of the basket return if the return is positive; par plus 70% of		

Structured Products News

New Issue:

Credit Suisse prices \$3.69 million 8% callable yield notes on S&P, Market Vectors Gold

By Jennifer Chiou

New York, April 29 – **Credit Suisse, Nassau Branch** priced \$3.69 million of 8% callable yield notes due May 2, 2011 linked to the S&P 500 index and the Market Vectors Gold Miners exchange-traded fund, according to a 424B2 filing with the

Securities and Exchange Commission.

Interest is payable quarterly.

The notes are callable in whole at par on any interest payment date beginning Aug. 2, 2010.

The payout at maturity will be par unless either of the underlying components

falls to or below its knock-in level – 65% of its initial level – during the life of the notes, in which case investors will receive par plus the return of the worse-performing component, up to a maximum payout of par.

Credit Suisse Securities (USA) LLC is the underwriter.

Issuer:	Credit Suisse, Nassau Branch	Call option:	otherwise, par
Issue:	Callable yield notes	Initial levels:	At par on interest payment dates beginning Aug. 2, 2010
Underlying components:	S&P 500 index and Market Vectors Gold Miners exchange-traded fund	Knock-in levels:	1,183.71 for S&P; \$48.46 for Market Vectors Gold
Amount:	\$3,685,000	Pricing date:	769.4115 for S&P; \$31.499 for Market Vectors Gold; 65% of initial levels
Maturity:	May 2, 2011	Settlement date:	April 27
Coupon:	8%, payable quarterly	Underwriter:	April 30
Price:	Par	Fees:	Credit Suisse Securities (USA) LLC
Payout at maturity:	If either component falls to or below its knock-in level during the life of the notes, par plus the return of the worse-performing component, capped at par;	Cusip:	2.25%
			22546ETT1

Structured Products News

New Issue:

Credit Suisse prices \$319,000 8.75% callable yield notes on S&P 500, Market Vectors Gold

By Jennifer Chiou

New York, April 29 – **Credit Suisse, Nassau Branch** priced \$319,000 of 8.75% callable yield notes due May 2, 2011 linked to the S&P 500 index and the Market Vectors Gold Miners exchange-traded fund, according to a 424B2 filing with the

Securities and Exchange Commission.

Interest is payable quarterly.

The notes are callable in whole at par on any interest payment date beginning Aug. 2, 2010.

The payout at maturity will be par unless either of the underlying components

falls to or below its knock-in level – 65% of its initial level – during the life of the notes, in which case investors will receive par plus the return of the worse-performing component, up to a maximum payout of par.

Credit Suisse Securities (USA) LLC is the underwriter.

Issuer:	Credit Suisse, Nassau Branch	Call option:	otherwise, par At par on interest payment dates beginning Aug. 2, 2010
Issue:	Callable yield notes	Initial levels:	1,183.71 for S&P; \$48.46 for Market Vectors Gold
Underlying components:	S&P 500 index and Market Vectors Gold Miners exchange-traded fund	Knock-in levels:	769.4115 for S&P; \$31.499 for Market Vectors Gold; 65% of initial levels
Amount:	\$319,000	Pricing date:	April 27
Maturity:	May 2, 2011	Settlement date:	April 30
Coupon:	8.75%, payable quarterly	Underwriter:	Credit Suisse Securities (USA) LLC
Price:	Par	Fees:	1.5%
Payout at maturity:	If either component falls to or below its knock-in level during the life of the notes, par plus the return of the worse-performing component, capped at par;	Cusip:	22546ETV6

New Issue:

Credit Suisse prices \$1.69 million 7.5% callable yield notes tied to three indexes

By Jennifer Chiou

New York, April 29 – **Credit Suisse, Nassau Branch** priced \$1.69 million of 7.5% callable yield notes due May 2, 2011 linked to the S&P 500, Russell 2000 and S&P MidCap 400 indexes, according to a 424B2 filing with the Securities and

Exchange Commission.

Interest is payable quarterly.

Beginning Aug. 2, 2010, the notes are callable at par on any interest payment date.

If the notes are not called, the payout at maturity will be par unless any of the underlying indexes falls to or below its

knock-in level – 80% of its initial level – during the life of the notes, in which case investors will receive par plus the return of the worst-performing index, up to a maximum payout of par.

Credit Suisse Securities (USA) LLC is the underwriter.

Issuer:	Credit Suisse, Nassau Branch	Call option:	At par on interest payment dates from Aug. 2, 2010 onward
Issue:	Callable yield notes	Initial levels:	1,183.71 for S&P 500, 721.27 for Russell, 825.61 for S&P MidCap 400
Underlying indexes:	S&P 500, Russell 2000, S&P MidCap 400	Knock-in levels:	946.968 for S&P 500, 577.016 for Russell, 660.488 for S&P MidCap 400; 80% of initial levels
Amount:	\$1,691,000	Pricing date:	April 27
Maturity:	May 2, 2011	Settlement date:	April 30
Coupon:	7.5%, payable quarterly	Underwriter:	Credit Suisse Securities (USA) LLC
Price:	Par	Fees:	2.25%
Payout at maturity:	If any index falls to or below knock-in level during life of notes, par plus return of worst-performing index, capped at par; otherwise, par	Cusip:	22546ETU8

Structured Products News

New Issue:

Credit Suisse prices \$4.24 million 10% callable yield notes on S&P, Market Vectors Gold

By Jennifer Chiou

New York, April 29 – **Credit Suisse, Nassau Branch** priced \$4.24 million of 10% annualized callable yield notes due Nov. 1, 2010 linked to the S&P 500 index and the Market Vectors Gold Miners exchange-traded fund, according to a 424B2 filing with the Securities and

Exchange Commission.

Interest is payable on July 1, 2010, Sept. 1, 2010 and at maturity.

The notes are callable in whole at par on any interest payment date beginning July 1, 2010.

The payout at maturity will be par unless either of the underlying components

falls to or below its knock-in level – 75% of its initial level – during the life of the notes, in which case investors will receive par plus the return of the worse-performing component, up to a maximum payout of par.

Credit Suisse Securities (USA) LLC is the underwriter.

Issuer:	Credit Suisse, Nassau Branch		otherwise, par
Issue:	Callable yield notes	Call option:	At par on interest payment dates beginning July 1, 2010
Underlying components:	S&P 500 index and Market Vectors Gold Miners exchange-traded fund	Initial levels:	1,183.71 for S&P; \$48.46 for Market Vectors Gold
Amount:	\$4,236,000	Knock-in levels:	887.7825 for S&P; \$36.345 for Market Vectors Gold; 75% of initial levels
Maturity:	Nov. 1, 2010	Pricing date:	April 27
Coupon:	10%, payable July 1, 2010, Sept. 1, 2010 and at maturity	Settlement date:	April 30
Price:	Par	Underwriter:	Credit Suisse Securities (USA) LLC
Payout at maturity:	If either component falls to or below its knock-in level during the life of the notes, par plus the return of the worse-performing component, capped at par;	Fees:	1.5%
		Cusip:	22546ETS3

Structured Products News

New Issue:

Credit Suisse prices \$415,000 protected ProNotes on S&P 500, four ETFs

By Jennifer Chiou

New York, April 29 – **Credit Suisse, Nassau Branch** priced \$415,000 of zero-coupon principal-protected ProNotes due Oct. 30, 2015 linked to a basket of one index and four exchange-traded funds, according to a 424B2 filing with the Securities and Exchange Commission.

The basket includes the S&P 500 index with a 50% weight, the iShares Barclays TIPS Bond fund with a 25% weight, the iShares MSCI EAFE index fund with a 10% weight, the SPDR Gold Trust with a 10% weight and the iShares MSCI Emerging Markets index fund with a 5% weight.

The payout at maturity will be par plus

130% of any basket gain. Investors will receive at least par.

The final basket level will be the average of the basket's levels on the valuation dates, which fall on Oct. 27 from 2010 to 2015.

Credit Suisse Securities (USA) LLC is the agent.

Issuer:	Credit Suisse, Nassau Branch	Payout at maturity:	Par plus 130% of any basket gain; floor of par
Issue:	Principal-protected ProNotes	Initial levels:	1,183.71 for S&P 500; \$105.38 for iShares Barclays TIPS; \$54.24 for iShares MSCI EAFE; \$114.64 for SPDR Gold Trust; and \$41.51 for iShares MSCI Emerging Markets
Underlying components:	S&P 500 index (50% weight), iShares Barclays TIPS Bond fund (25% weight), iShares MSCI EAFE index fund (10% weight), SPDR Gold Trust (10% weight), iShares MSCI Emerging Markets index fund (5% weight)	Pricing date:	April 27
Amount:	\$415,000	Settlement date:	April 30
Maturity:	Oct. 30, 2015	Agent:	Credit Suisse Securities (USA) LLC
Coupon:	0%	Fees:	3.25%
Price:	Par	Cusip:	22546ETM6

Structured Products News

New Issue:

Deutsche Bank prices \$11.7 million floaters linked to Dow Jones – UBS Commodity

By Angela McDaniels

Tacoma, Wash., April 29 – **Deutsche Bank AG, London Branch** priced \$11.7 million of floating-rate securities due June 1, 2011 linked to the Dow Jones – UBS Commodity Index Total Return, according to a 424B2 filing with the Securities and Exchange Commission.

Interest equals one-month Libor minus 16 basis points and is payable

monthly.

The securities are putable at any time, subject to a minimum of \$1 million principal amount if a holder is requesting the redemption of only a portion of notes held, and will be called if the index declines by 15% or more.

The payout upon redemption or at maturity will be par plus triple the sum of the index return minus the TBill return

minus the adjustment factor.

The TBill return will be the sum of the 91-day weekly auction high rates for U.S. Treasury bills for each day during the life of the securities. The adjustment factor will be the greater of 0.3% per year and a flat rate of 0.08547%.

Deutsche Bank Securities Inc. and Deutsche Bank Trust Co. Americas are the agents.

Issuer:	Deutsche Bank AG, London Branch	the adjustment factor
Issue:	Securities	Call:
Underlying index:	Dow Jones – UBS Commodity Index Total Return	Automatically if index declines by 15% or more
Amount:	\$11.7 million	Put option:
Maturity:	June 1, 2011	Initial index level:
Coupon:	One-month Libor minus 16 bps, payable monthly	Pricing date:
Price:	Par	Settlement date:
Payout at maturity:	Par plus triple the sum of the index return minus the TBill return minus	Agents:
		Deutsche Bank Securities Inc. and Deutsche Bank Trust Co. Americas
		Fees:
		None
		Cusip:
		2515A03S0

New Issue:

Deutsche Bank sells \$3.51 million return optimization notes on S&P 500 via UBS

By Susanna Moon

Chicago, April 29 – **Deutsche Bank AG** priced \$3.51 million of 0% return optimization securities due May 31, 2011 based on the performance of the

S&P 500 index, according to a 424B2 filing with the Securities and Exchange Commission.

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

maximum gain of 16.5%.

Investors will be exposed to any losses.

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

Issuer:	Deutsche Bank AG	Initial level:	capped at 16.5%; exposure to any losses
Issue:	Return optimization securities	Pricing date:	1,183.71
Underlying index:	S&P 500 index	Settlement date:	April 27
Amount:	\$3,514,150	Underwriters:	April 30
Maturity:	May 31, 2011	Fees:	UBS Financial Services Inc. and Deutsche Bank Securities
Coupon:	0%	Cusip:	1.35%
Price:	Par of \$10		25154N639
Payout at maturity:	Par plus 300% of any index gain,		

Structured Products News

New Issue:

Deutsche Bank prices \$2.03 million capped BUyS linked to iShares MSCI Brazil

By Angela McDaniels

Tacoma, Wash., April 29 – **Deutsche Bank AG, London Branch** priced \$2.03 million of 0% capped Buffered Underlying Securities due April 30, 2012 linked to the iShares MSCI Brazil index fund, according

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

The payout at maturity will be par plus 125% of any increase in the exchange-traded fund's share price, subject to a maximum return of 45%.

Investors will receive par if the share price declines by 10% or less and will lose 1% for every 1% that it declines beyond 10%.

Deutsche Bank Securities Inc. is the agent.

Issuer:	Deutsche Bank AG, London Branch		maximum return of 45%; par if fund
Issue:	Capped Buffered Underlying Securities		falls by 10% or less; 1% loss for every 1% decline beyond 10%
Underlying ETF:	iShares MSCI Brazil index fund	Initial share price:	\$70.13
Amount:	\$2,033,000	Pricing date:	April 27
Maturity:	April 30, 2012	Settlement date:	April 30
Coupon:	0%	Agent:	Deutsche Bank Securities Inc.
Price:	Par	Fees:	0.75%
Payout at maturity:	Par plus 125% of any fund gain, up to	Cusip:	2515A03K7

New Issue:

Goldman Sachs prices \$2.55 million leveraged buffered notes linked to S&P 500

By Angela McDaniels

Tacoma, Wash., April 29 – **Goldman Sachs Group, Inc.** priced \$2.55 million of 0% leveraged buffered index-linked notes due Dec. 23, 2011 linked to the S&P 500

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

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

Goldman, Sachs & Co. is the underwriter.

Issuer:	Goldman Sachs Group, Inc.		declines by 10% or less; 1.1111%
Issue:	Leveraged buffered index-linked notes		loss for every 1% decline beyond 10%
Underlying index:	S&P 500	Initial index level:	1,207.73
Amount:	\$2,545,000	Pricing date:	April 27
Maturity:	Dec. 23, 2011	Settlement date:	May 4
Coupon:	0%	Underwriter:	Goldman, Sachs & Co.
Price:	Par	Fees:	0.15%
Payout at maturity:	Par plus double any index gain, up to maximum return of 20%; par if index	Cusip:	38143UHY0

Structured Products News

New Issue:

Goldman Sachs sells \$48,000 buffered index-linked notes on S&P 500

By *Susanna Moon*

Chicago, April 29 – **Goldman Sachs Group, Inc.** priced \$48,000 of 0% buffered index-linked notes due Oct. 31, 2011 based on the performance of the S&P 500

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

The payout at maturity will be par plus any index gain, up to the maximum settlement amount of \$1,091.50 per \$1,000

principal amount of notes.

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

Goldman, Sachs & Co. is the underwriter.

Issuer:	Goldman Sachs Group, Inc.	9.15%; exposure to losses beyond 15%
Issue:	Buffered index-linked notes	
Underlying index:	S&P 500	Initial index level: 1,183.71
Amount:	\$48,000	Pricing date: April 27
Maturity:	Oct. 31, 2011	Settlement date: April 30
Coupon:	0%	Underwriter: Goldman, Sachs & Co.
Price:	Par	Fees: 1.75%
Payout at maturity:	Par plus any index gain, capped at	Cusip: 38143UHH7

New Issue:

Goldman Sachs prices \$208,000 buffered notes linked to S&P 500

By *Angela McDaniels*

Tacoma, Wash., April 29 – **Goldman Sachs Group, Inc.** priced \$208,000 of 0% buffered index-linked notes due Oct. 31, 2011 linked to the S&P 500 index,

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

The payout at maturity will be par plus any index gain, subject to a maximum return of 12%. Investors will receive par

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

Goldman, Sachs & Co. is the underwriter.

Issuer:	Goldman Sachs Group, Inc.	falls by 15% or less; exposure to any decline beyond 15%
Issue:	Buffered index-linked notes	
Underlying index:	S&P 500	Initial index level: 1,183.71
Amount:	\$208,000	Pricing date: April 27
Maturity:	Oct. 31, 2011	Settlement date: April 30
Coupon:	0%	Underwriter: Goldman, Sachs & Co.
Price:	Par	Fees: 0.75%
Payout at maturity:	Par plus any index gain, up to maximum return of 12%; par if index	Cusip: 38143UHG9

Structured Products News

New Issue:

Goldman Sachs sells \$3.12 million leveraged index-linked notes on S&P 500

By Susanna Moon

Chicago, April 29 – **Goldman Sachs Group, Inc.** priced \$3.12 million of 0% leveraged index-linked notes due May 11, 2012 based on the performance of the

S&P 500 index, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par plus triple any index gain, up to the maximum

settlement amount of \$1,315 per \$1,000 principal amount of notes.

Investors will be exposed to any losses. Goldman, Sachs & Co. is the underwriter.

Issuer:	Goldman Sachs Group, Inc.		capped at 31.5%; exposure to losses
Issue:	Leveraged index-linked notes		
Underlying index:	S&P 500	Initial index level:	1,183.71
Amount:	\$3,124,000	Pricing date:	April 27
Maturity:	May 11, 2012	Settlement date:	May 11
Coupon:	0%	Underwriter:	Goldman, Sachs & Co.
Price:	Par	Fees:	1.75%
Payout at maturity:	Par plus 300% of any index gain,	Cusip:	38145W477

New Issue:

Goldman Sachs sells \$56,000 buffered index-linked notes on Russell 2000

By Susanna Moon

Chicago, April 29 – **Goldman Sachs Group, Inc.** priced \$56,000 of 0% buffered index-linked notes due Oct. 31, 2011 based on the performance of the Russell 2000

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

The payout at maturity will be par plus any index gain, up to the maximum settlement amount of \$1,142.50 per \$1,000

principal amount of notes.

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

Goldman, Sachs & Co. is the underwriter.

Issuer:	Goldman Sachs Group, Inc.		14.25%; exposure to losses beyond 15%
Issue:	Buffered index-linked notes		
Underlying index:	Russell 2000	Initial index level:	721.27
Amount:	\$56,000	Pricing date:	April 27
Maturity:	Oct. 31, 2011	Settlement date:	April 30
Coupon:	0%	Underwriter:	Goldman, Sachs & Co.
Price:	Par	Fees:	1.75%
Payout at maturity:	Par plus any index gain, capped at	Cusip:	38143UHK0

Structured Products News

New Issue:

Goldman Sachs sells \$73,000 buffered index-linked notes on Russell 2000

By *Susanna Moon*

Chicago, April 29 – **Goldman Sachs Group, Inc.** priced \$73,000 of 0% buffered index-linked notes due Oct. 31, 2011 based on the performance of the Russell 2000

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

The payout at maturity will be par plus any index gain, up to the maximum settlement amount of \$1,177.50 per \$1,000

principal amount of notes.

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

Goldman, Sachs & Co. is the underwriter.

Issuer:	Goldman Sachs Group, Inc.	17.75%; exposure to losses beyond 15%
Issue:	Buffered index-linked notes	
Underlying index:	Russell 2000	Initial index level: 721.27
Amount:	\$73,000	Pricing date: April 27
Maturity:	Oct. 31, 2011	Settlement date: April 30
Coupon:	0%	Underwriter: Goldman, Sachs & Co.
Price:	Par	Fees: 0.75%
Payout at maturity:	Par plus any index gain, capped at	Cusip: 38143UHJ3

New Issue:

HSBC prices \$73.31 million autocallable optimization notes on Bank of America via UBS

By *Marisa Wong*

Milwaukee, April 29 – **HSBC USA Inc.** priced \$73.31 million of 0% autocallable optimization securities with contingent protection due May 2, 2011 linked to the common stock of **Bank of America Corp.**, according to a 424B2 filing with the

Securities and Exchange Commission.

If Bank of America stock closes at or above the initial share price on any of 12 monthly observation dates, the notes will be called automatically and investors will receive par of \$10 plus an annualized call premium of 19.08%.

If the notes are not called, the payout at maturity will be par if the final share price is greater than or equal to 70% of the initial share price. Otherwise, investors will be fully exposed to the share price decline.

UBS Financial Services Inc. and HSBC USA Inc. are the underwriters.

Issuer:	HSBC USA Inc.	annualized call premium of 19.08% if Bank of America stock closes at or above initial share price on any of 12 monthly observation dates
Issue:	Autocallable optimization securities with contingent protection	
Underlying stock:	Bank of America Corp. (Symbol: BAC)	Initial share price: \$17.47
Amount:	\$73,307,630	Trigger price: \$12.23, 70% of initial share price
Maturity:	May 2, 2011	Pricing date: April 27
Coupon:	0%	Settlement date: April 30
Price:	Par of \$10	Underwriters: UBS Financial Services Inc. and HSBC USA Inc.
Payout at maturity:	If final share price is greater than or equal to trigger price, par; otherwise, par plus stock return	Fees: 1.25%
Call:	Automatically at par plus	Cusip: 40432R302

Structured Products News

New Issue:

HSBC prices \$7.11 million return optimization notes tied to iShares MSCI ETFs via UBS

By Angela McDaniels

Tacoma, Wash., April 29 – **HSBC USA Inc.** priced \$7.11 million of 0% return optimization securities with contingent protection due April 30, 2013 linked to a basket of exchange-traded funds, according to a 424B2 filing with the Securities and Exchange Commission.

The basket includes the iShares MSCI EAFE index fund with a 70% weight and the iShares MSCI Emerging Markets index fund

with a 30% weight.

The payout at maturity will be par of \$10 plus 1.5 times any basket gain, subject to a maximum return of 42.5%.

If the basket return is between zero and negative 40%, the payout will be par.

If the basket return is less than negative 40%, the payout will be par plus the basket return.

UBS Financial Services Inc. is the underwriter.

Issuer:	HSBC USA Inc.		
Issue:	Return optimization securities with contingent protection		to maximum return of 42.5%; par if basket falls by 40% or less; par plus basket return if basket falls by more than 40%
Underlying ETFs:	iShares MSCI EAFE index fund (70% weight) and iShares MSCI Emerging Markets index fund (30% weight)	Initial share prices:	\$54.24 for iShares MSCI EAFE; \$41.51 for iShares MSCI Emerging Markets
Amount:	\$7,110,160	Pricing date:	April 27
Maturity:	April 30, 2013	Settlement date:	April 30
Coupon:	0%	Underwriter:	UBS Financial Services Inc.
Price:	Par	Fees:	2.25%
Payout at maturity:	Par plus 1.5 times any basket gain, up	Cusip:	4042EP115

New Issue:

HSBC prices \$950,000 lookback allocator notes linked to three indexes

By Angela McDaniels

Tacoma, Wash., April 29 – **HSBC USA Inc.** priced \$950,000 of 0% lookback allocator notes due April 30, 2013 linked to the Euro Stoxx 50, MSCI Emerging

Markets and S&P 500 indexes, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par plus the allocated return, which is 50% of

the highest index return plus 30% of the second-best index return plus 20% of the lowest index return. The allocated return can be positive or negative.

HSBC Securities (USA) Inc. is the agent.

Issuer:	HSBC USA Inc.		return plus 20% of lowest index return
Issue:	Lookback allocator notes		
Underlying indexes:	Euro Stoxx 50, MSCI Emerging Markets and S&P 500	Initial index levels:	2,838.78 for Euro Stoxx; 1,020.24 for MSCI Emerging Markets; 1,183.71 for S&P 500
Amount:	\$950,000	Pricing date:	April 27
Maturity:	April 30, 2013	Settlement date:	April 30
Coupon:	0%	Agents:	HSBC Securities (USA) Inc.
Price:	Par	Fees:	2%
Payout at maturity:	Par plus 50% of highest index return plus 30% of second-best index	Cusip:	4042K0T62

Structured Products News

New Issue:

JPMorgan prices \$0.54 million 13.85% reverse convertibles linked to AK Steel

New York, April 29 – **JPMorgan Chase & Co.** priced \$0.536 million of 13.85% reverse convertible notes due July 30, 2010 linked to **AK Steel Holding Corp.** shares, according to a 424B2

filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless AK Steel shares fall below the protection price of \$13.944, 80% of the

initial price of \$17.43, during the life of the notes and finish below the initial price in which case the payout will be 57.3723 shares of AK Steel stock.

JPMorgan is the agent.

Issuer:	JPMorgan Chase & Co.	and finish below the initial price, in
Issue:	Reverse convertible notes	which case 57.3723 shares of AK
Underlying stock:	AK Steel Holding Corp. (Symbol: AKS)	Steel stock
Amount:	\$0.536 million	Initial price:
Maturity:	July 30, 2010	\$17.43
Coupon:	13.85%, payable monthly	Protection price:
Price:	Par	\$13.944, 80% of \$17.43
Payout at maturity:	Par in cash unless AK Steel shares fall below the protection price of \$13.944, 80% of the initial price,	Exchange ratio:
		57.3723
		Pricing date:
		April 27
		Settlement date:
		April 30
		Agent:
		JPMorgan
		Fees:
		3.215%
		Cusip:
		48124ALS4

New Issue:

JPMorgan prices \$3.1 million 8% upside auto callable reverse exchangeables on Amgen

By *Jennifer Chiou*

New York, April 29 – **JPMorgan Chase & Co.** priced \$3.1 million of 8% upside auto callable reverse exchangeable notes due April 29, 2011 linked to the common stock of **Amgen Inc.**, according to a 424B2 filing with the Securities and Exchange Commission.

Interest is payable monthly.

The notes will be automatically called at par if Amgen stock closes above the initial share price any of four evaluation dates. The notes will pay an interest rate of 2% if called on July 28, 4% if called on Oct. 27, 2010, 6% if called on Jan. 26, 2011 or 8% if called on April 26, 2011.

If the notes are not called, the payout at maturity will be par unless the closing price

of Amgen stock is less than 80% of the initial share price on the observation date of April 26, 2011. In that case, the payout will be a number of Amgen shares equal to \$1,000 divided by the initial share price or, at JPMorgan's option, the equivalent amount in cash.

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

Issuer:	JPMorgan Chase & Co.	otherwise, par
Issue:	Upside auto callable reverse exchangeable notes	Call:
Underlying stock:	Amgen Inc. (Nasdaq: AMGN)	Automatically at par if Amgen stock closes above initial share price on July 28, Oct. 27, 2010, Jan. 26, 2011 or April 26, 2011
Amount:	\$3.1 million	Initial share price:
Maturity:	April 29, 2011	\$57.84
Coupon:	8%, payable monthly	Protection amount:
Price:	Par	\$11.568, 20% of initial price
Payout at maturity:	If final share price on April 26, 2011 has declined from initial share price by more than the protection amount, 17.2891 Amgen shares or equivalent in cash;	Pricing date:
		April 27
		Settlement date:
		April 30
		Agent:
		J.P. Morgan Securities Inc.
		Fees:
		3%, including 2.5% for selling concessions
		Cusip:
		48124ANE3

Structured Products News

New Issue:

JPMorgan prices \$0.39 million 9% reverse convertibles linked to Bank of America

New York, April 29 – **JPMorgan Chase & Co.** priced \$0.388 million of 9% reverse convertible notes due April 29, 2011 linked to **Bank of America Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Bank of America shares fall below the protection price of \$13.976, 80% of the initial price of \$17.47, during

the life of the notes and finish below the initial price in which case the payout will be 57.241 shares of Bank of America stock.

JPMorgan is the agent.

Issuer:	JPMorgan Chase & Co.	and finish below the initial price, in
Issue:	Reverse convertible notes	which case 57.241 shares of Bank of
Underlying stock:	Bank of America Corp. (Symbol: BAC)	America stock
Amount:	\$0.388 million	Initial price:
Maturity:	April 29, 2011	\$17.47
Coupon:	9%, payable monthly	Protection price:
Price:	Par	\$13.976, 80% of \$17.47
Payout at maturity:	Par in cash unless Bank of America shares fall below the protection price of \$13.976, 80% of the initial price,	Exchange ratio:
		57.241
		Pricing date:
		April 27
		Settlement date:
		April 30
		Agent:
		JPMorgan
		Fees:
		4%
		Cusip:
		48124AMA2

New Issue:

JPMorgan prices \$2 million 8.5% upside auto callable reverse exchangeables on BofA

By *Jennifer Chiou*

New York, April 29 – **JPMorgan Chase & Co.** priced \$2 million of 8.5% upside auto callable reverse exchangeable notes due April 29, 2011 linked to the common stock of **Bank of America Corp.**, according to a 424B2 filing with the Securities and Exchange Commission.

Interest is payable monthly.

The notes will be automatically called at par if Bank of America stock closes above the initial share price any of four evaluation dates. The notes will pay an interest rate of 2.125% if called on July 28, 2010, 4.25% if called on Oct. 27, 2010, 6.375% if called on Jan. 26, 2011 or 8.5% if called on April 26, 2011.

If the notes are not called, the payout

at maturity will be par unless the closing price of Bank of America stock is less than 80% of the initial share price on the observation date of April 26, 2011. In that case, the payout will be a number of Bank of America shares equal to \$1,000 divided by the initial share price or, at JPMorgan's option, the equivalent amount in cash.

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

Issuer:	JPMorgan Chase & Co.	Call:	Automatically at par if Bank of
Issue:	Upside auto callable reverse exchangeable notes		America stock closes above initial
Underlying stock:	Bank of America Corp. (NYSE: BAC)		share price on July 28, 2010, Oct.
Amount:	\$2 million		27, 2010, Jan. 26, 2011 or April 26,
Maturity:	April 29, 2011	Initial share price:	2011
Coupon:	8.5%, payable monthly	\$17.47	
Price:	Par	Protection amount:	\$3.494, 20% of initial price
Payout at maturity:	If final share price on April 26, 2011 has declined from initial share price by more than the protection amount, 57.241 Bank of America shares or equivalent in cash; otherwise, par	Pricing date:	April 27
		Settlement date:	April 30
		Agent:	J.P. Morgan Securities Inc.
		Fees:	3.193%, including 2% for selling concessions
		Cusip:	48124ALF2

Structured Products News

New Issue:

JPMorgan prices \$0.27 million 9.5% reverse convertibles linked to Chesapeake Energy

New York, April 29 – **JPMorgan Chase & Co.** priced \$0.27 million of 9.5% reverse convertible notes due Oct. 29, 2010 linked to **Chesapeake Energy Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Chesapeake Energy shares fall below the protection price of \$18.92, 80% of the initial price of \$23.65, during

the life of the notes and finish below the initial price in which case the payout will be 42.2833 shares of Chesapeake Energy stock.

JPMorgan is the agent.

Issuer:	JPMorgan Chase & Co.	finish below the initial price, in which
Issue:	Reverse convertible notes	case 42.2833 shares of Chesapeake
Underlying stock:	Chesapeake Energy Corp. (Symbol: CHK)	Energy stock
Amount:	\$0.27 million	Initial price: \$23.65
Maturity:	Oct. 29, 2010	Protection price: \$18.92, 80% of \$23.65
Coupon:	9.5%, payable monthly	Exchange ratio: 42.2833
Price:	Par	Pricing date: April 27
Payout at maturity:	Par in cash unless Chesapeake Energy shares fall below the protection price of \$18.92, 80% of the initial price, and	Settlement date: April 30
		Agent: JPMorgan
		Fees: 3.085%
		Cusip: 48124ALW5

New Issue:

JPMorgan prices \$0.27 million 10% reverse convertibles linked to Citigroup

New York, April 29 – **JPMorgan Chase & Co.** priced \$0.268 million of 10% reverse convertible notes due April 29, 2011 linked to **Citigroup Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission. The payout at maturity will be par in cash unless Citigroup shares fall below the protection price of \$3.472, 80% of the initial price of \$4.34,

during the life of the notes and finish below the initial price in which case the payout will be 230.4147 shares of Citigroup stock.

JPMorgan is the agent.

Issuer:	JPMorgan Chase & Co.	below the initial price, in which case
Issue:	Reverse convertible notes	230.4147 shares of Citigroup stock
Underlying stock:	Citigroup Inc. (Symbol: C)	Initial price: \$4.34
Amount:	\$0.268 million	Protection price: \$3.472, 80% of \$4.34
Maturity:	April 29, 2011	Exchange ratio: 230.4147
Coupon:	10%, payable monthly	Pricing date: April 27
Price:	Par	Settlement date: April 30
Payout at maturity:	Par in cash unless Citigroup shares fall below the protection price of \$3.472, 80% of the initial price, and finish	Agent: JPMorgan
		Fees: 4%
		Cusip: 48124AMB0

Structured Products News

New Issue:

JPMorgan prices \$0.85 million 17% reverse convertibles linked to DryShips

New York, April 29 – **JPMorgan Chase & Co.** priced \$0.854 million of 17% reverse convertible notes due July 30, 2010 linked to **DryShips Inc.** shares, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless DryShips

shares fall below the protection price of \$4.76, 80% of the initial price of \$5.95, during the life of the notes and finish below the initial price in which case the payout will be 168.0672 shares of DryShips stock.

JPMorgan is the agent.

Issuer:	JPMorgan Chase & Co.		below the initial price, in which case
Issue:	Reverse convertible notes		168.0672 shares of DryShips stock
Underlying stock:	DryShips Inc. (Symbol: DRYS)	Initial price:	\$5.95
Amount:	\$0.854 million	Protection price:	\$4.76, 80% of \$5.95
Maturity:	July 30, 2010	Exchange ratio:	168.0672
Coupon:	17%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless DryShips shares fall below the protection price of \$4.76, 80% of the initial price, and finish	Agent:	JPMorgan
		Fees:	3.125%
		Cusip:	48124ALT2

New Issue:

JPMorgan prices \$0.06 million 10% reverse convertibles linked to First Solar

New York, April 29 – **JPMorgan Chase & Co.** priced \$0.055 million of 10% reverse convertible notes due July 30, 2010 linked to **First Solar, Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission.

The payout at maturity will be par in cash unless First Solar shares fall below the protection price of \$102.688, 80% of the initial price of \$128.36, during

the life of the notes and finish below the initial price in which case the payout will be 7.7906 shares of First Solar stock.

JPMorgan is the agent.

Issuer:	JPMorgan Chase & Co.		case 7.7906 shares of First Solar
Issue:	Reverse convertible notes		stock
Underlying stock:	First Solar, Inc. (Symbol: FSLR)	Initial price:	\$128.36
Amount:	\$0.055 million	Protection price:	\$102.688, 80% of \$128.36
Maturity:	July 30, 2010	Exchange ratio:	7.7906
Coupon:	10%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless First Solar shares fall below the protection price of \$102.688, 80% of the initial price, and finish below the initial price, in which	Agent:	JPMorgan
		Fees:	3.075%
		Cusip:	48124ALU9

Structured Products News

New Issue:

JPMorgan prices \$0.87 million 10% reverse convertibles linked to Ford Motor

New York, April 29 – **JPMorgan Chase & Co.** priced \$0.874 million of 10% reverse convertible notes due Oct. 29, 2010 linked to **Ford Motor Co.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Ford Motor shares fall below the protection price of \$10.856, 80% of the initial price of \$13.57,

during the life of the notes and finish below the initial price in which case the payout will be 73.692 shares of Ford Motor stock.

JPMorgan is the agent.

Issuer:	JPMorgan Chase & Co.	Initial price:	finish below the initial price, in which case 73.692 shares of Ford Motor stock
Issue:	Reverse convertible notes	Protection price:	\$13.57
Underlying stock:	Ford Motor Co. (Symbol: F)	Exchange ratio:	\$10.856, 80% of \$13.57
Amount:	\$0.874 million	Pricing date:	73.692
Maturity:	Oct. 29, 2010	Settlement date:	April 27
Coupon:	10%, payable monthly	Agent:	April 30
Price:	Par	Fees:	JPMorgan
Payout at maturity:	Par in cash unless Ford Motor shares fall below the protection price of \$10.856, 80% of the initial price, and	Cusip:	3.25%
			48124ALX3

New Issue:

JPMorgan prices \$0.4 million 10% reverse convertibles linked to Freeport-McMoRan

New York, April 29 – **JPMorgan Chase & Co.** priced \$0.404 million of 10% reverse convertible notes due Oct. 29, 2010 linked to **Freeport-McMoRan Copper & Gold Inc.** shares, according to a 424B2

filing with the Securities and Exchange Commission. The payout at maturity will be par in cash unless Freeport-McMoRan shares fall below the protection price of \$60.92, 80%

of the initial price of \$76.15, during the life of the notes and finish below the initial price in which case the payout will be 13.132 shares of Freeport-McMoRan stock. JPMorgan is the agent.

Issuer:	JPMorgan Chase & Co.	Initial price:	and finish below the initial price, in which case 13.132 shares of Freeport-McMoRan stock
Issue:	Reverse convertible notes	Protection price:	\$76.15
Underlying stock:	Freeport-McMoRan Copper & Gold Inc. (Symbol: FCX)	Exchange ratio:	\$60.92, 80% of \$76.15
Amount:	\$0.404 million	Pricing date:	13.132
Maturity:	Oct. 29, 2010	Settlement date:	April 27
Coupon:	10%, payable monthly	Agent:	April 30
Price:	Par	Fees:	JPMorgan
Payout at maturity:	Par in cash unless Freeport-McMoRan shares fall below the protection price of \$60.92, 80% of the initial price,	Cusip:	3.5%
			48124ALY1

Structured Products News

New Issue:

JPM prices \$1.3 million 10% single observation reverse exchangeables on Freeport-McMoRan

By Jennifer Chiou

New York, April 29 – **JPMorgan Chase & Co.** priced \$1.3 million of 10% upside auto callable single observation reverse exchangeable notes due April 29, 2011 linked to the common stock of **Freeport-McMoRan Copper & Gold Inc.**, according to 424B2 filing with the Securities and Exchange Commission.

Interest will be payable monthly. The notes will be automatically called at par if Freeport-McMoRan stock closes above the initial share price on any of four call dates, which are July 28, 2010, Oct. 27, 2010, Jan. 26, 2011 and April 26, 2011.

If the notes are not called, the payout at maturity will be par unless the closing price

of Freeport-McMoRan stock on April 26, 2011 is less than 80% of the initial share price, in which case the payout will be a number of Freeport-McMoRan shares equal to \$1,000 divided by the initial share price or, at JPMorgan's option, the equivalent amount in cash.

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

Issuer:	JPMorgan Chase & Co.	Call:	equivalent in cash; otherwise, par
Issue:	Upside auto callable single observation reverse exchangeable notes		Automatically at par if Freeport-McMoRan stock closes above initial share price on July 28, 2010, Oct. 27, 2010, Jan. 26, 2011 or April 26, 2011
Underlying stock:	Freeport-McMoRan Copper & Gold Inc. (NYSE: FCX)	Initial share price:	\$76.15
Amount:	\$3.1 million	Protection amount:	\$15.23, 20% of initial price
Maturity:	April 29, 2011	Pricing date:	April 27
Coupon:	10%, payable monthly	Settlement date:	April 30
Price:	Par	Agent:	J.P. Morgan Securities Inc.
Payout at maturity:	If final share price on April 26, 2011 has declined from initial share price by more than the protection amount, 13.132 Freeport-McMoRan shares or	Fees:	3.935%, including 3.25% for selling concessions
		Cusip:	48124AMZ7

New Issue:

JPMorgan prices \$0.11 million 10% reverse convertibles linked to Goldcorp

New York, April 29 – **JPMorgan Chase & Co.** priced \$0.109 million of 10% reverse convertible notes due April 29, 2011 linked to **Goldcorp Inc.** shares, according to a 424B2 filing with the Securities and

Exchange Commission. The payout at maturity will be par in cash unless Goldcorp shares fall below the protection price of \$32.808, 80% of the initial price of \$41.01,

during the life of the notes and finish below the initial price in which case the payout will be 24.3843 shares of Goldcorp stock.

JPMorgan is the agent.

Issuer:	JPMorgan Chase & Co.	Initial price:	below the initial price, in which case
Issue:	Reverse convertible notes		24.3843 shares of Goldcorp stock
Underlying stock:	Goldcorp Inc. (Symbol: GG)	Protection price:	\$41.01
Amount:	\$0.109 million	Exchange ratio:	\$32.808, 80% of \$41.01
Maturity:	April 29, 2011	Pricing date:	24.3843
Coupon:	10%, payable monthly	Settlement date:	April 27
Price:	Par	Agent:	April 30
Payout at maturity:	Par in cash unless Goldcorp shares fall below the protection price of \$32.808, 80% of the initial price, and finish	Fees:	JPMorgan
		Cusip:	2.45%
			48124AMC8

Structured Products News

New Issue:

JPMorgan prices \$1 million 12.9% reverse convertibles linked to Goldman Sachs

New York, April 29 – **JPMorgan Chase & Co.** priced \$1 million of 12.9% reverse convertible notes due Nov. 1, 2010 linked to **Goldman Sachs Group, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Goldman Sachs shares fall below the protection price of \$107.128, 70% of the initial price of \$153.04, during

the life of the notes and finish below the initial price in which case the payout will be 6.5342 shares of Goldman Sachs stock.

JPMorgan is the agent.

Issuer:	JPMorgan Chase & Co.		and finish below the initial price, in
Issue:	Reverse convertible notes		which case 6.5342 shares of Goldman
Underlying stock:	Goldman Sachs Group, Inc. (Symbol: GS)	Initial price:	Sachs stock
Amount:	\$1 million	Protection price:	\$153.04
Maturity:	Nov. 1, 2010	Exchange ratio:	\$107.128, 70% of \$153.04
Coupon:	12.9%, payable monthly	Pricing date:	6.5342
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Goldman Sachs shares fall below the protection price of \$107.128, 70% of the initial price,	Agent:	April 30
		Fees:	JPMorgan
			1.62%, including 0.6% for selling concessions

New Issue:

JPMorgan prices \$2 million 10.5% reverse convertibles linked to Goldman Sachs

New York, April 29 – **JPMorgan Chase & Co.** priced \$2 million of 10.5% reverse convertible notes due Nov. 1, 2010 linked to **Goldman Sachs Group, Inc.** shares, according to a 424B2 filing with the

Securities and Exchange Commission. The payout at maturity will be par in cash unless Goldman Sachs shares fall below the protection price of \$99.476, 65% of the initial price of \$153.04,

during the life of the notes and finish below the initial price in which case the payout will be 6.5342 shares of Goldman Sachs stock.

JPMorgan is the agent.

Issuer:	JPMorgan Chase & Co.		and finish below the initial price, in
Issue:	Reverse convertible notes		which case 6.5342 shares of Goldman
Underlying stock:	Goldman Sachs Group, Inc. (Symbol: GS)	Initial price:	Sachs stock
Amount:	\$2 million	Protection price:	\$153.04
Maturity:	Nov. 1, 2010	Exchange ratio:	\$99.476, 65% of \$153.04
Coupon:	10.5%, payable monthly	Pricing date:	6.5342
Price:	Par	Settlement date:	April 27
Payout at maturity:	Par in cash unless Goldman Sachs shares fall below the protection price of \$99.476, 65% of the initial price,	Agent:	April 30
		Fees:	JPMorgan
			1.71%, including 0.6% for selling concessions

Structured Products News

New Issue:

JPMorgan prices \$0.34 million 12% reverse convertibles linked to Joy Global

New York, April 29 – **JPMorgan Chase & Co.** priced \$0.343 million of 12% reverse convertible notes due April 29, 2011 linked to **Joy Global Inc.** shares, according to a 424B2

filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless Joy Global shares fall below the protection price of \$48.432, 80% of the

initial price of \$60.54, during the life of the notes and finish below the initial price in which case the payout will be 16.518 shares of Joy Global stock.

JPMorgan is the agent.

Issuer:	JPMorgan Chase & Co.		finish below the initial price, in which case 16.518 shares of Joy Global stock
Issue:	Reverse convertible notes		
Underlying stock:	Joy Global Inc. (Symbol: JOYG)	Initial price:	\$60.54
Amount:	\$0.343 million	Protection price:	\$48.432, 80% of \$60.54
Maturity:	April 29, 2011	Exchange ratio:	16.518
Coupon:	12%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Joy Global shares fall below the protection price of \$48.432, 80% of the initial price, and	Agent:	JPMorgan
		Fees:	4%
		Cusip:	48124AMD6

New Issue:

JPMorgan prices \$0.74 million 20% reverse convertibles linked to Las Vegas Sands

New York, April 29 – **JPMorgan Chase & Co.** priced \$0.743 million of 20% reverse convertible notes due July 30, 2010 linked to **Las Vegas Sands Corp.** shares, according to a 424B2 filing with the

Securities and Exchange Commission.

The payout at maturity will be par in cash unless Las Vegas Sands shares fall below the protection price of \$18.5175, 75% of the initial price of \$24.69, during

the life of the notes and finish below the initial price in which case the payout will be 40.5022 shares of Las Vegas Sands stock.

JPMorgan is the agent.

Issuer:	JPMorgan Chase & Co.		and finish below the initial price, in which case 40.5022 shares of Las Vegas Sands stock
Issue:	Reverse convertible notes		
Underlying stock:	Las Vegas Sands Corp. (Symbol: LVS)	Initial price:	\$24.69
Amount:	\$0.743 million	Protection price:	\$18.5175, 75% of \$24.69
Maturity:	July 30, 2010	Exchange ratio:	40.5022
Coupon:	20%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless Las Vegas Sands shares fall below the protection price of \$18.5175, 75% of the initial price,	Agent:	JPMorgan
		Fees:	3.26%
		Cusip:	48124ALV7

Structured Products News

New Issue:

JPMorgan prices \$0.37 million 13.75% reverse convertibles linked to U.S. Steel

New York, April 29 – **JPMorgan Chase & Co.** priced \$0.368 million of 13.75% reverse convertible notes due Oct. 29, 2010 linked to **United States Steel Corp.** shares, according to a 424B2

filing with the Securities and Exchange Commission.

The payout at maturity will be par in cash unless U.S. Steel shares fall below the protection price of \$42.4725, 75% of the

initial price of \$56.63, during the life of the notes and finish below the initial price in which case the payout will be 17.6585 shares of U.S. Steel stock.

JPMorgan is the agent.

Issuer:	JPMorgan Chase & Co.		case 17.6585 shares of U.S. Steel stock
Issue:	Reverse convertible notes		
Underlying stock:	United States Steel Corp. (Symbol: X)	Initial price:	\$56.63
Amount:	\$0.368 million	Protection price:	\$42.4725, 75% of \$56.63
Maturity:	Oct. 29, 2010	Exchange ratio:	17.6585
Coupon:	13.75%, payable monthly	Pricing date:	April 27
Price:	Par	Settlement date:	April 30
Payout at maturity:	Par in cash unless U.S. Steel shares fall below the protection price of \$42.4725, 75% of the initial price, and finish below the initial price, in which	Agent:	JPMorgan
		Fees:	3.575%
		Cusip:	48124ALZ8

New Issue:

JPMorgan prices \$4.33 million buffered return enhanced notes linked to S&P 500

New York, April 29 – **JPMorgan Chase & Co.** priced \$4.325 million of 0% buffered return enhanced note notes due Oct. 31, 2011 linked to the S&P 500

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

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

return of 15%. Investors will receive par if the index falls by up to 10% and will lose 1% for every 1% decline beyond 10%.

JPMorgan Securities Inc. is the agent.

Issuer:	JPMorgan Chase & Co.		capped at 15%; par if index declines by 10% or less; 1% loss for every 1% decline beyond 10%
Issue:	Buffered return enhanced note notes		
Underlying stock:	S&P 500	Initial price:	1183.71
Amount:	\$4.325 million	Pricing date:	April 27
Maturity:	Oct. 31, 2011	Settlement date:	April 30
Coupon:	0%	Agent:	JPMorgan Securities Inc.
Price:	Par	Fees:	1.98%, including 0.2% for selling concessions
Payout at maturity:	Par plus double any index gain,		

Structured Products News

New Issue:

JPMorgan sells \$87.7 million return enhanced notes linked to S&P 500

By *Susanna Moon*

Chicago, April 29 – **JPMorgan Chase & Co.** priced \$87.7 million of 0% return enhanced notes due Nov. 1, 2010 based on

the S&P 500 index, according to a 424B2 filing with the Securities and Exchange Commission.
The payout at maturity will be par plus

1.5 times any index gain, up to a maximum return of 13.5%.

Investors will be exposed to any losses. J.P. Morgan Securities Inc. is the agent.

Issuer:	JPMorgan Chase & Co.		capped at 13.5%; exposure to any losses
Issue:	Return enhanced notes		
Underlying index:	S&P 500	Initial index level:	1,183.71
Amount:	\$87.7 million	Pricing date:	April 27
Maturity:	Nov. 1, 2010	Settlement date:	April 30
Coupon:	0%	Agent:	J.P. Morgan Securities Inc.
Price:	Par	Fees:	0.4%
Payout at maturity:	Par plus 150% of any index gain,	Cusip:	48124ANU7

New Issue:

JPMorgan prices \$0.84 million buffered return enhanced notes linked to S&P 500

New York, April 29 – **JPMorgan Chase & Co.** priced \$0.844 million of 0% buffered return enhanced note notes due April 30, 2012 linked to the S&P 500

index, according to a 424B2 filing with the Securities and Exchange Commission.
The payout at maturity will be par plus double any index gain, up to a maximum

return of 15.7%. Investors will receive par if the index falls by up to 10% and will lose 1% for every 1% decline beyond 10%.

JPMorgan Securities Inc. is the agent.

Issuer:	JPMorgan Chase & Co.		capped at 15.7%; par if index declines by 10% or less; 1% loss for every 1% decline beyond 10%
Issue:	Buffered return enhanced note notes		
Underlying stock:	S&P 500	Initial price:	1183.71
Amount:	\$0.844 million	Pricing date:	April 27
Maturity:	April 30, 2012	Settlement date:	April 30
Coupon:	0%	Agent:	JPMorgan Securities Inc.
Price:	Par	Fees:	4.39%, including 2.174% for selling concessions
Payout at maturity:	Par plus double any index gain,		

Structured Products News

New Issue:

JPMorgan sells \$5.19 million barrier optimization securities linked to S&P 500 via UBS

By Susanna Moon

Chicago, April 29 – **JPMorgan Chase & Co.** priced \$5.19 million of 0% barrier optimization securities with partial protection due May 31, 2011 based on the performance of the S&P 500 index, according to a 424B2

filing with the Securities and Exchange Commission.

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

The payout at maturity will be par of \$10 plus 2% if the index ever closes above the index barrier – 124% of the initial index

level – during the life of the notes.

If the index never closes above the barrier but finishes above the initial level, the payout will be par plus the gain.

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

Issuer:	JPMorgan Chase & Co.		par plus any index gain, par minus 1% for every 1% decline beyond 10%
Issue:	Barrier optimization securities with partial protection	Initial index level:	1,183.71
Underlying index:	S&P 500	Index barrier:	1,467.8004, 124% of initial level
Amount:	\$5,190,350	Pricing date:	April 27
Maturity:	May 31, 2011	Settlement date:	April 30
Coupon:	0%	Agents:	UBS Financial Services Inc. and J.P. Morgan Securities Inc.
Price:	Par of \$10	Fees:	1.35%
Payout at maturity:	If index closes above index barrier during life of notes, par plus 2%; otherwise,	Cusip:	46634E494

New Issue:

JPMorgan sells \$625,000 semiannual review notes on Market Vectors Gold Miners fund

By Susanna Moon

Chicago, April 29 – **JPMorgan Chase & Co.** priced \$625,000 of 0% semiannual review notes due Oct. 31, 2011 based on the Market Vectors Gold Miners exchange-traded fund, according to a 424B2 filing with the Securities and Exchange

Commission.

The notes will be called if the fund shares close at or above its initial price on any review date.

Investors will receive par plus 10% if the notes are called on Oct. 27, 2010, par plus 20% if they are called on April 27,

2011 and par plus 30% if they are called on Oct. 26, 2011.

Investors will receive par at maturity if the shares fall by up to 25% and will receive par plus the fund return if they decline beyond 25%.

J.P. Morgan Securities Inc. is agent.

Issuer:	JPMorgan Chase & Co.		on any review date, notes will be called at par plus 10% if called Oct. 27, 2010, par plus 20% if called April 27, 2011 and par plus 30% if called Oct. 26, 2011
Issue:	Semiannual review notes	Initial level:	\$48.46
Underlying fund:	Market Vectors Gold Miners exchange-traded fund	Pricing date:	April 27
Amount:	\$625,000	Settlement date:	April 30
Maturity:	Oct. 31, 2011	Agent:	J.P. Morgan Securities Inc.
Coupon:	0%	Fees:	1.76%, including 0.2% for selling concessions
Price:	Par	Cusip:	48124ALM7
Payout at maturity:	Par if fund falls by up to 25%; full exposure to decline if fund falls beyond 25%		
Call:	If fund closes at or above initial price		

Structured Products News

New Issue:

JPMorgan sells \$906,000 semiannual review notes on Market Vectors Gold Miners fund

By Susanna Moon

Chicago, April 29 – **JPMorgan Chase & Co.** priced \$906,000 of 0% semiannual review notes due Oct. 31, 2011 based on the Market Vectors Gold Miners exchange-traded fund, according to a 424B2 filing with the Securities and Exchange

Commission.

The notes will be called if the fund shares close at or above its initial price on any review date.

Investors will receive par plus 8.5% if the notes are called on Oct. 27, 2010, par plus 17% if they are called on April 27,

2011 and par plus 25.5% if they are called on Oct. 26, 2011.

Investors will receive par at maturity if the shares fall by up to 25% and will receive par plus the fund return if they decline beyond 25%.

J.P. Morgan Securities Inc. is agent.

Issuer:	JPMorgan Chase & Co.	on any review date, notes will be called at par plus 8.5% if called Oct. 27, 2010, par plus 17% if called April 27, 2011 and par plus 25.5% if called Oct. 26, 2011
Issue:	Semiannual review notes	
Underlying fund:	Market Vectors Gold Miners exchange-traded fund	
Amount:	\$906,000	
Maturity:	Oct. 31, 2011	Initial level: \$48.46
Coupon:	0%	Pricing date: April 27
Price:	Par	Settlement date: April 30
Payout at maturity:	Par if fund falls by up to 25%; full exposure to decline if fund falls beyond 25%	Agent: J.P. Morgan Securities Inc.
Call:	If fund closes at or above initial price	Fees: 3.16%, including 1.734% for selling concessions
		Cusip: 48124ALN5

New Issue:

JPMorgan sells \$2.03 million buffered return enhanced notes on iShares MSCI EAFE

By Susanna Moon

Chicago, April 29 – **JPMorgan Chase & Co.** priced \$2.03 million of 0% buffered return enhanced notes due Oct. 31, 2011 based on the iShares MSCI EAFE index

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

The payout at maturity will be par plus double any fund gain, up to a maximum return of 21.9%.

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

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

Issuer:	JPMorgan Chase & Co.	21.9%; 1% loss per 1% drop beyond 10%
Issue:	Buffered return enhanced notes	Initial price: \$54.24
Underlying fund:	iShares MSCI EAFE index fund	Pricing date: April 27
Amount:	\$2,033,000	Settlement date: April 30
Maturity:	Oct. 31, 2011	Agent: J.P. Morgan Securities Inc.
Coupon:	0%	Fees: 2%, including 0.2% selling concessions
Price:	Par	Cusip: 48124ALH8
Payout at maturity:	Par plus 200% of any fund gain, capped at	

Structured Products News

New Issue:

JPM prices \$12.02 million autocallable optimization notes linked to Market Vectors Gold

By Jennifer Chiou

New York, April 29 – **JPMorgan Chase & Co.** priced \$12.02 million of 0% autocallable optimization securities with contingent protection due May 2, 2011 linked to the Market Vectors Gold Miners exchange-traded fund, according to a 424B2 filing with the Securities and Exchange Commission.

If the ETF's shares close at or

above the initial share price of any of 12 monthly observation dates, the notes will be automatically called and investors will receive par of \$10 plus an annualized call premium of 19%.

The observation dates are May 24, 2010, June 24, 2010, July 26, 2010, Aug. 25, 2010, Sept. 24, 2010, Oct. 25, 2010, Nov. 23, 2010, Dec. 27, 2010, Jan. 25, 2011, Feb. 22, 2011, March 25, 2011 and

April 26, 2011.

If the notes are not called and the final share price is greater than or equal to 75% of the initial price, the payout at maturity will be par. If the final share price is less than 75% of the initial price, the payout will be par plus the fund return.

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

Issuer:	JPMorgan Chase & Co.		shares close at or above the initial price on any of the monthly observation dates starting on May 24, 2010 and ending on April 26, 2011
Issue:	Autocallable optimization securities with contingent protection		
Underlying ETF:	Market Vectors Gold Miners		
Amount:	\$12,022,000	Initial share price:	\$48.46
Maturity:	May 2, 2011	Trigger price:	\$36.35, 75% of initial price
Price:	Par of \$10	Pricing date:	April 27
Payout at maturity:	Par if final share price is greater than or equal to trigger price; otherwise, par plus share price return	Settlement date:	April 30
Call:	Automatically at par plus annualized call premium of 19% if the ETF's	Agents:	UBS Financial Services Inc. and J.P. Morgan Securities Inc.
		Fees:	1.25%
		Cusip:	46634E429

New Issue:

JPMorgan prices \$1.6 million buffered return enhanced notes linked to Russell 2000

New York, April 29 – **JPMorgan Chase & Co.** priced \$1.603 million of 0% buffered return enhanced note notes due Oct. 31, 2011 linked to the Russell 2000

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

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

return of 19.4%. Investors will receive par if the index falls by up to 10% and will lose 1% for every 1% decline beyond 10%.

JPMorgan Securities Inc. is the agent.

Issuer:	JPMorgan Chase & Co.		capped at 19.4%; par if index declines by 10% or less; 1% loss for every 1% decline beyond 10%
Issue:	Buffered return enhanced note notes		
Underlying stock:	Russell 2000	Initial price:	721.27
Amount:	\$1.603 million	Pricing date:	April 27
Maturity:	Oct. 31, 2011	Settlement date:	April 30
Coupon:	0%	Agent:	JPMorgan Securities Inc.
Price:	Par	Fees:	2.02%, including 0.2% for selling concessions
Payout at maturity:	Par plus double any index gain,		

Structured Products News

New Issue:

RBC sells \$16.52 million redeemable leveraged steepener notes linked to CMS rates

By Susanna Moon

Chicago, April 29 – **Royal Bank of Canada** priced \$16.52 million of redeemable leveraged steepener notes due April 30, 2030 based on the 30-year and two-year Constant Maturity Swap rates, according to a 424B2 filing

with the Securities and Exchange Commission.

The coupon is 11% for the first year. After that, the rate will be four times the spread between the 30-year CMS rate and the two-year CMS rate minus 25 basis points, up to a maximum rate of 11%.

Interest is payable quarterly and cannot be less than zero.

The notes are callable quarterly beginning April 30, 2011.

The payout at maturity will be par. RBC Capital Markets Corp. is the underwriter.

Issuer:	Royal Bank of Canada	Price:	Par
Issue:	Leveraged steepener notes	Payout at maturity:	Par
Amount:	\$16,518,000	Call option:	Quarterly beginning April 30, 2011
Maturity:	April 30, 2030	Pricing date:	April 27
Coupon:	11% for first year; after that, four times the spread between 30-year CMS rate and two-year CMS rate less 25 bps, capped at 11%; payable quarterly	Settlement date:	April 30
		Underwriter:	RBC Capital Markets Corp.
		Fees:	3.5%
		Cusip:	78008HS27

New Issue:

RBS sells \$499,000 digital buffer securities on iShares MSCI Emerging Markets

By Susanna Moon

Chicago, April 29 – **Royal Bank of Scotland NV** priced \$499,000 of 0% digital buffer securities due April 30, 2013 based on the performance of the iShares MSCI

Emerging Markets index fund, according to a 424B2 filing with the Securities and Exchange Commission.

If the fund gains, investors will receive par plus the 28% digital return.

Investors will receive par if the fund shares fall by up to 10% and will be exposed to losses beyond 10%.

RBS Securities Inc. is the lead agent.

Issuer:	Royal Bank of Scotland NV	Payout at maturity:	Par plus 28% digital return if fund gains; share in losses beyond 10%
Issue:	Digital buffer securities	Initial fund price:	\$41.51
Underlying fund:	iShares MSCI Emerging Markets index fund	Pricing date:	April 27
Amount:	\$499,000	Settlement date:	April 30
Maturity:	April 30, 2013	Lead agent:	RBS Securities Inc.
Coupon:	0%	Fees:	3.25%
Price:	Par	Cusip:	78009KFL1

Structured Products News

New Issue:

RBS sells \$300,000 digital buffer securities linked to S&P 500

By *Susanna Moon*

Chicago, April 29 – **Royal Bank of Scotland NV** priced \$300,000 of 0% digital buffer securities due April 30, 2012 based on the performance of the

S&P 500 index, according to a 424B2 filing with the Securities and Exchange Commission.

If the index gains, investors will receive par plus the 14.5% digital return.

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

RBS Securities Inc. is the lead agent.

Issuer:	Royal Bank of Scotland NV		index gains; share in losses beyond 10%
Issue:	Digital buffer securities		
Underlying index:	S&P 500	Initial index level:	1,183.71
Amount:	\$300,000	Pricing date:	April 27
Maturity:	April 30, 2012	Settlement date:	April 30
Coupon:	0%	Lead agent:	RBS Securities Inc.
Price:	Par	Fees:	2.75%
Payout at maturity:	Par plus 14.5% digital return if	Cusip:	78009KFK3

New Issue:

UBS prices \$13.3 million autocallable optimization securities tied to Halliburton

By *Marisa Wong*

Milwaukee, April 29 – **UBS AG, London Branch** priced \$13.3 million of 0% autocallable optimization securities with contingent protection due May 2, 2011 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 initial share price on any of 12 monthly observation dates, the notes will be called automatically and investors will receive par of \$10 plus an annualized call premium of 18.85%.

If the notes are not called, the payout at maturity will be par if the final share price is greater than or equal to 75% of the initial share price. Otherwise, investors will be fully exposed to the share price decline.

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

Issuer:	UBS AG, London Branch		call premium of 18.85% if Halliburton stock closes at or above initial share price on any of 12 monthly observation dates
Issue:	Autocallable optimization securities with contingent protection		
Underlying stock:	Halliburton Co. (Symbol: HAL)	Initial share price:	\$32.81
Amount:	\$13,301,580	Trigger price:	\$24.61, 75% of initial share price
Maturity:	May 2, 2011	Pricing date:	April 27
Coupon:	0%	Settlement date:	April 30
Price:	Par of \$10	Underwriters:	UBS Financial Services Inc. and UBS Investment Bank
Payout at maturity:	If final share price is greater than or equal to trigger price, par; otherwise, par plus stock return	Fees:	1.25%
Call:	Automatically at par plus annualized	Cusip:	90267C219

Structured Products News

New Issue:

UBS prices \$8.23 million return optimization securities linked to S&P 500

By Angela McDaniels

Tacoma, Wash., April 29 – **UBS AG, Jersey Branch** priced \$8.23 million of 0% return optimization securities with contingent protection due April 30, 2013 linked to the S&P 500 index, according

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

The payout at maturity will be par of \$10 plus 1.5 times any index gain, subject to a maximum return of 45%. Investors will receive par if the index return is between

zero and negative 30% and will receive par plus the index return if the return is less than negative 30%.

UBS Financial Services Inc. and UBS Securities LLC are the underwriters.

Issuer:	UBS AG, Jersey Branch		index falls by 30% or less; par plus index return if index falls by more than 30%
Issue:	Return optimization securities with contingent protection		
Underlying index:	S&P 500	Initial index level:	1,183.71
Amount:	\$8,226,200	Pricing date:	April 27
Maturity:	April 30, 2013	Settlement date:	April 30
Coupon:	0%	Underwriters:	UBS Financial Services Inc. and UBS Securities LLC
Price:	Par of \$10	Fees:	2.5%
Payout at maturity:	Par plus 1.5 times any index gain, up to maximum return of 45%; par if	Cusip:	902661875

New Issue:

UBS prices \$4.5 million return optimization securities linked to Dow Jones-UBS Commodity

By Jennifer Chiou

New York, April 29 – **UBS AG, Jersey Branch** priced \$4.5 million of 0% return optimization securities with contingent protection due April 30, 2013 linked to the Dow Jones-UBS Commodity index,

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

The payout at maturity will be par of \$10 plus 1.5 times any index gain, subject to a maximum return of 42%. Investors will receive par if the index return is between

zero and negative 30% and will receive par plus the index return if the return is less than negative 30%.

UBS Financial Services Inc. and UBS Securities LLC are the underwriters.

Issuer:	UBS AG, Jersey Branch		index falls by 30% or less; par plus index return if index falls by more than 30%
Issue:	Return optimization securities with contingent protection		
Underlying index:	Dow Jones-UBS Commodity	Initial index level:	133.36
Amount:	\$4,504,830	Pricing date:	April 27
Maturity:	April 30, 2013	Settlement date:	April 30
Coupon:	0%	Underwriters:	UBS Financial Services Inc. and UBS Securities LLC
Price:	Par of \$10	Fees:	2.5%
Payout at maturity:	Par plus 1.5 times any index gain, up to maximum return of 42%; par if	Cusip:	902661859

New Issue:

Wells Fargo prices \$2.55 million protected notes linked to Dow Industrials for Eksportfinans

By Angela McDaniels

Tacoma, Wash., April 29 –

Eksportfinans ASA plans to price zero-coupon principal-protected notes with quarterly averaging due Feb. 5, 2016 linked

to the Dow Jones Industrial Average via Wells Fargo Securities, LLC, according to a 424B2 filing with the Securities and Exchange Commission.

The payout at maturity will be par plus

the index return, subject to a floor of par.

The final index level will be the average of the index’s closing levels on Feb. 5, May 5, Aug. 5 and Nov. 5 of each year plus the final valuation date, which is Jan. 29, 2016.

Issuer:	Eksportfinans ASA	Initial index level:	11,045.27
Issue:	Principal-protected notes with quarterly averaging	Final index level:	Average of index’s closing levels on Feb. 5, May 5, Aug. 5 and Nov. 5 of each year plus Jan. 29, 2016
Underlying index:	Dow Jones Industrial Average	Pricing date:	April 28
Amount:	\$2,548,000	Settlement date:	May 3
Maturity:	Feb. 5, 2016	Underwriter:	Wells Fargo Securities, LLC
Coupon:	0%	Fees:	3.25%
Price:	Par	Cusip:	282645UV0
Payout at maturity:	Par plus any index gain; floor of par		

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Structured Products Calendar

BANK OF AMERICA CORP.

- 0% Currency Market Index Target-Term Securities due May 2012 linked to the Brazilian real, Russian ruble and Indonesian rupiah relative to the euro; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in April
- 0% Market Index Target-Term Securities due April 2015 linked to the Dow Jones Industrial Average; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in April
- 0% Market Index Target-Term Securities due April 2015 linked to the Dow Jones – UBS Commodity Index – Excess Return; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in April
- 0% Capped Leveraged Index Return Notes due April 2012 linked to the gold spot price; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in April
- 8% STEP Income Securities linked to the common stock of JPMorgan Chase & Co.; via Merrill Lynch, Fenner & Smith and First Republic Securities Co., LLC; pricing in April
- Two-year 0% Capped Leveraged Index Return Notes linked to the PHLX Housing Sector index; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in April
- 0% Accelerated Return Notes due June 2011 linked to the PHLX Oil Sector Service index; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co. LLC; pricing in April
- 14-month 0% Accelerated Return Notes linked to the Russell 2000 index; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in April
- 0% market-linked step up notes due April 2012 linked to the S&P 500 index; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in April
- Two-year Capped Leveraged Index Return Notes linked to the S&P 500 index; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in April
- 0% Market Index Target-Term Securities due April 2015 linked to the S&P 500, Euro Stoxx 50 and Nikkei 225 indexes; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in April
- Floating-rate notes due May 3, 2017 linked to the Consumer Price

Index; via Merrill Lynch, Pierce, Fenner & Smith Inc.; settlement May 3

- 14-month 0% Relative Value Accelerated Return Notes linked to the Motorola, Inc./Technology Select Sector Long-Short index; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in April or May
- 53-week 10% STEP Income Securities linked to Research In Motion Ltd. common stock; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in April or May
- Two-year 0% Strategic Accelerated Redemption Securities linked to the S&P 500 index; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in April or May
- 100% principal-protected notes due May 2030 linked to the 30-year and two-year Constant Maturity Swap rates; via Merrill Lynch, Pierce, Fenner & Smith Inc.; pricing in May
- Two-year 0% Currency Market Index Target-Term Securities linked to the exchange rate of the Brazilian real relative to the euro; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in May
- 0% Strategic Accelerated Redemption Securities due November 2010 linked to the S&P 500 index; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in May
- 14-month 0% Accelerated Return Notes linked to the S&P 500 index; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in May
- 0% market-linked step up notes due May 2012 linked to the S&P 500 index; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in May
- 10-year floating-rate notes linked to the 10-year Constant Maturity Swap rate; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in May or June

BANK OF AMERICA, NA

- Six-year 0% market participation certificates of deposit linked to the Dow Jones Industrial Average; via Merrill Lynch, Pierce, Fenner & Smith Inc. and Republic Securities Co., LLC and distributor Advisors Asset Management, Inc.; pricing in April or May

Continued on page 128

Structured Products Calendar

Continued from page 127

BARCLAYS BANK PLC

- 0% buffered return enhanced notes due May 19, 2011 linked to the Hang Seng China Enterprises, Kospi 200, MSCI Taiwan, Hang Seng and MSCI Singapore indexes and their related currencies; via JPMorgan Chase Bank, NA and J.P. Morgan Securities Inc.; pricing April 30
- 0% quarterly review notes due Nov. 7, 2011 based on platinum and palladium; 85% trigger; via JPMorgan Chase Bank, NA and J.P. Morgan Securities Inc.; pricing April 30
- 0% bearish notes due May 8, 2015 linked to the Barclays Capital 10Y Treasury Futures index; via Barclays Capital Inc.; pricing May 5
- 0% buffered Super Track Notes due May 9, 2013 linked to the Dow Jones – UBS Commodity index; via Barclays Capital Inc.; pricing May 5
- Buffered iSuper Track notes due May 9, 2013 linked to the iShares Dow Jones U.S. Real Estate index fund; via Barclays Capital Inc.; pricing May 5
- 0% Knock-In Super Track notes due May 9, 2013 linked to the S&P 500 index; via Barclays Capital Inc.; pricing May 5
- Notes due May 14, 2013 based on Barclays Capital 30Y Treasury Futures index; via Barclays Capital Inc.; pricing May 11
- 0% buffered Super Track notes due May 18, 2015 linked to the S&P 500 index; via Barclays Capital Inc.; pricing May 14
- 0% Performance Leveraged Upside Securities due June 28, 2011 linked to the S&P 500 index; via Morgan Stanley Smith Barney LLC; pricing May 24
- One-year 0% double short leverage securities due May 31, 2011 linked to the Barclays Capital 30Y Treasury Futures index; via UBS Financial Services Inc. and Barclays Capital Inc.; pricing May 25
- Three-year 0% double short leverage securities due May 31, 2013 linked to the Barclays Capital 30Y Treasury Futures index; via UBS Financial Services Inc. and Barclays Capital Inc.; pricing May 25
- 0% notes due May 29, 2015 linked to the S&P 500 Dynamic Vector Total Return index; via Barclays Capital Inc.; pricing May 25

- Seven-year capped floating-rate notes linked to the five-year Constant Maturity Swap rate; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in May
- One-year 0% double short leverage securities due July 1, 2011 linked to the Barclays Capital 30Y Treasury Futures index; via UBS Financial Services Inc. and Barclays Capital Inc.; pricing June 25
- Three-year 0% double short leverage securities due June 28, 2013 linked to the Barclays Capital 30Y Treasury Futures index; via UBS Financial Services Inc. and Barclays Capital Inc.; pricing June 25

CITIBANK, NA

- Market-linked certificates of deposit due May 26, 2016 linked to the common stocks of Amazon.com, Inc., American Tower Corp., Bank of America Corp., Chevron Corp., Deere & Co., Dow Chemical Co., Duke Energy Corp., Entergy Corp., Freeport-McMoRan Copper & Gold Inc., Home Depot, Inc., International Business Machines Corp., Johnson & Johnson, JPMorgan Chase & Co., Lockheed Martin Corp., Merck & Co., Microsoft Corp., Philip Morris International Inc., Schlumberger NV (Schlumberger Ltd.), Sprint Nextel Corp. and Wal-Mart Stores, Inc.; via Citigroup Global Markets Inc. and distributor Morgan Stanley Smith Barney; pricing May 24

CITIGROUP FUNDING, INC.

- Zero-coupon principal-protected notes due May 26, 2016 linked to the Dow Jones Industrial Average; via Citigroup Global Markets Inc.; pricing in May
- 0% Index Leading Stockmarket Return Securities due 2013 based on Dow Jones-UBS Commodity index; 75% trigger; via Citigroup Global Markets Inc.
- 8%-10% Equity LinKed Securities due Nov. 24, 2010 linked to Halliburton Co. common stock; 80% trigger; via Citigroup Global Markets Inc.; pricing May 10
- 0% jump securities due June 28, 2011 linked to the iShares FTSE/Xinhua China 25 index fund; via Citigroup Global Markets Inc.; pricing May 24
- 0% buffered Performance Leveraged Upside Securities due May 29, 2012 linked to the iShares MSCI Emerging Markets index fund; via Citigroup Global Markets Inc.; pricing May 24

Continued on page 129

Structured Products Calendar

Continued from page 128

- 0% buffered Performance Leveraged Upside Securities due Nov. 28, 2011 based on the performance of the Dow Jones-UBS Commodity index; via Citigroup Global Markets Inc.; pricing May 25

CREDIT SUISSE, NASSAU BRANCH

- 0% index knock-out notes due May 12, 2011 linked to the S&P GSCI Commodity Index Excess Return; via J.P. Morgan Securities Inc. and JPMorgan Chase Bank, NA; pricing April 30
- 0% Buffered Accelerated Return Equity Securities due May 3, 2013 linked to the Russell 2000 index; via Credit Suisse Securities (USA) LLC; pricing April 30
- 0% Buffered Accelerated Return Equity Securities due May 3, 2013 linked to the S&P 500 index; via Credit Suisse Securities (USA) LLC; pricing April 30
- Zero-coupon bull/bear principal-protected ProNotes due May 5, 2015 linked to the S&P 500 index and the iShares Barclays TIPS Bond fund; via Credit Suisse Securities (USA) LLC; pricing April 30
- Zero-coupon principal-protected ProNotes due May 5, 2015 linked to the S&P 500 index, iShares Barclays TIPS Bond fund, iShares MSCI EAFE index fund, SPDR Gold trust and iShares MSCI Emerging Markets index fund; via Credit Suisse Securities (USA) LLC; pricing April 30
- 8%-10% callable yield notes due May 5, 2011 linked to the S&P 500 index and the Market Vectors Gold Miners exchange-traded fund; via Credit Suisse Securities (USA) LLC; pricing April 30
- 10%-12% callable yield notes due Nov. 5, 2010 linked to the S&P 500 index and Market Vectors Gold Miners exchange-traded fund; via Credit Suisse Securities (USA) LLC; pricing April 30
- 5.5%-7.5% callable yield notes due May 5, 2011 linked to the S&P 500 index and the Market Vectors Gold Miners exchange-traded fund; via Credit Suisse Securities (USA) LLC; pricing April 30
- 7.5%-9.5% callable yield notes due May 5, 2011 linked to the S&P 500 and Russell 2000 indexes; via Credit Suisse Securities (USA) LLC; pricing April 30
- 7% annualized callable yield notes due May 5, 2011 linked to the

performance of the S&P 500 index and the U.S. Oil Fund, LP; via Credit Suisse Securities (USA) LLC; pricing April 30

- 0% Buffered Accelerated Return Equity Securities due May 14, 2013 based on the price of silver; 80% trigger; via Credit Suisse Securities (USA) LLC; pricing May 7
- Zero-coupon principal-protected ProNotes due June 3, 2015 linked to the S&P 500 index with a 50% weight, the iShares Barclays TIPS Bond fund with a 25% weight, the iShares MSCI EAFE index fund with a 10% weight, the SPDR Gold trust with a 10% weight and the iShares MSCI Emerging Markets index fund with a 5% weight; via Credit Suisse Securities (USA) LLC; pricing May 23
- Zero-coupon principal-protected ProNotes due Nov. 30, 2015 linked to the S&P 500 index with a 50% weight, the iShares Barclays TIPS Bond fund with a 25% weight, the iShares MSCI EAFE index fund with a 10% weight, the SPDR Gold trust with a 10% weight and the iShares MSCI Emerging Markets index fund with a 5% weight; via Credit Suisse Securities (USA) LLC; pricing May 25
- 9%-11% callable yield notes due Dec. 2, 2010 linked to the S&P 500 index and the Market Vectors Gold Miners exchange-traded fund; 75% trigger; via Credit Suisse Securities (USA) LLC; pricing May 25
- 9%-11% callable yield notes due Dec. 3, 2010 linked to the S&P 500 index and the Market Vectors Gold Miners exchange-traded fund; 70% trigger; via Credit Suisse Securities (USA) LLC; pricing May 25
- 0% Buffered Accelerated Return Equity Securities due June 3, 2014 based on S&P 500 index, iShares MSCI EAFE index fund and S&P BRIC 40 index; 85% trigger; via Credit Suisse Securities (USA) LLC; pricing May 26
- 7.5% to 9.5% callable yield notes due May 31, 2011 linked to the S&P 500, Russell 2000 and S&P MidCap 400 indexes; via Credit Suisse Securities (USA) LLC

DEUTSCHE BANK AG, LONDON BRANCH

- 0% market contribution securities due May 3, 2013 linked to the Deutsche Bank Liquid Commodity Index – Mean Reversion Total Return; via Deutsche Bank Securities Inc.; pricing April 30
- 0% market contribution securities due May 17, 2013 based on the performance of the Deutsche Bank Liquid Commodity Index –

Continued on page 130

Structured Products Calendar

Continued from page 129

Mean Reversion Total Return; via Deutsche Bank Securities Inc.; pricing May 14

- Zero-coupon principal-protected notes due May 29, 2015 linked to the S&P 500 Monthly Risk Control 12% Excess Return index; via Deutsche Bank Securities Inc.; pricing May 24

EKSPORTFINANS ASA

- 14-month 0% Accelerated Return Notes linked to the Financials Select Sector index; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in April

- 0% access securities with capped upside and contingent downside protection due Nov. 5, 2013 linked to the iShares MSCI EAFE index fund; via Wells Fargo Securities, LLC; pricing in April

- 0% enhanced growth securities with capped upside due Aug. 3, 2011 linked to the iShares MSCI Emerging Markets index fund; via Wells Fargo Securities, LLC; pricing in April

- 14-month 0% Accelerated Return Notes linked to the spot price of silver; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in April

- 51-week 0% notes linked to the Brazilian real/dollar exchange rate; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in April or May

- 14-month 0% Accelerated Return Notes linked to the Rogers International Commodity Index – Excess Return; via Merrill Lynch, Pierce, Fenner & Smith Inc. and First Republic Securities Co., LLC; pricing in April or May

- Non-callable partial principal protected notes due May 6, 2011 based on based on euro and Australian dollar relative to the U.S. dollar; via Citigroup Global Markets Inc.; settlement May 6

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

- 17- to 19-month 0% equity index-linked notes tied to the Topix index; via Goldman, Sachs & Co.

GOLDMAN SACHS GROUP, INC.

- 10-year swap rate-linked notes tied to the 10-year Constant Maturity Swap rate; via Goldman, Sachs & Co.

- 2% inflation-linked notes due 2025 tied to annual changes in the Consumer Price Index; via Goldman, Sachs & Co.

- 13-month 0% notes linked to the Dow Jones – UBS Commodity index; via Goldman, Sachs & Co.

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

- 18-month 0% buffered index-linked notes tied to the Russell 2000 index; via Goldman, Sachs & Co.

- 18-month 0% buffered index-linked notes tied to the Russell 2000 index; via Goldman, Sachs & Co.

- 18-month 0% buffered index-linked notes tied to the S&P 500 index with 7.85%-9.15% cap; via Goldman, Sachs & Co.

- 18-month 0% buffered index-linked notes tied to the S&P 500 index with 10.5%-12% cap; via Goldman, Sachs & Co.

- 18-month 0% leveraged buffered index-linked notes due Sept. 26, 2011 linked to the S&P 500 index; 88% trigger; via Goldman, Sachs & Co.

- 18- to 20-month 0% leveraged buffered index-linked notes linked to the S&P 500 index; 85% trigger; via Goldman, Sachs & Co.

- 18- to 21-month 0% leveraged buffered index-linked notes based on the S&P 500 index; 90% trigger; via Goldman, Sachs & Co.

- 19.5- to 20.5-month 0% leveraged buffered index-linked notes tied to the S&P 500 index; via Goldman, Sachs & Co.

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

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

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

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

HSBC USA INC.

- 0% notes due May 19, 2011 linked to the Dow Jones Euro Stoxx 50 index with a 52% weight, the FTSE 100 index with a 24%

Continued on page 131

Structured Products Calendar

Continued from page 130

weight and the Tokyo Stock Price index with a 24% weight; via J.P. Morgan Securities Inc.; pricing April 30

- 0% best-of performance notes due May 6, 2013 linked to the S&P 500 index; via HSBC Securities (USA) Inc.; pricing April 30

JPMORGAN CHASE & CO.

- 0% return enhanced notes due May 29, 2011 linked to the common stocks of Bally Technologies, Inc., International Game Technology and WMS Industries Inc.; via J.P. Morgan Securities Inc.; pricing April 30

- 0% semiannual review notes due May 4, 2012 linked to the class A common stock of Broadcom Corp.; via J.P. Morgan Securities Inc.; pricing April 30

- 0% return enhanced notes due May 9, 2011 based on Canadian dollar and the Mexican peso relative to the euro; via JPMorgan Securities Inc.; pricing April 30

- 0% capped index fund knock-out notes due May 13, 2011 linked to the iShares MSCI Mexico Investable Market index fund; via J.P. Morgan Securities Inc.; pricing April 30

- 0% return enhanced notes due May 12, 2011 linked to the J.P. Morgan Contag Beta Full Energy Class A Excess Return index; via J.P. Morgan Securities Inc.; pricing April 30

- 0% buffered return enhanced notes due May 19, 2011 linked to the S&P 500 index; via J.P. Morgan Securities Inc.; via J.P. Morgan Securities Inc.; pricing April 30

- 0% digital plus buffered notes due May 9, 2012 based on South Korean won, Indonesian rupiah and Singapore dollar relative to the euro; 95% trigger; via J.P. Morgan Securities Inc.; pricing April 30

- 0% buffered return enhanced notes due April 2013 based on Australian dollar, the Brazilian real and the Chinese renminbi relative to euro; 85% trigger; via JPMorgan Securities Inc.; pricing in April

- 0% buffered return enhanced notes due Nov. 10, 2011 based on iShares MSCI EAFE index fund; 85% trigger; via JPMorgan Securities Inc.; pricing May 5

- 0% buffered return enhanced notes due Nov. 10, 2011 based on the performance of the iShares MSCI Emerging Markets index fund; 85% trigger; via JPMorgan Securities Inc.; pricing May 5

- 0% buffered equity notes due Nov. 10, 2011 linked to the iShares Russell Microcap index fund; via J.P. Morgan Securities Inc.; pricing May 5

- Contingent coupon market-linked certificates of deposit due May 24, 2016 linked to copper, corn, gasoline RBOB, platinum, silver, soybeans, West Texas Intermediate crude oil, zinc, the S&P GSCI Wheat Index Excess Return and the S&P GSCI Livestock Index Excess Return; via J.P. Morgan Securities Inc. and distributor Morgan Stanley Smith Barney LLC; pricing May 24

- 0% buffered Performance Leveraged Upside Securities due May 29, 2012 based on the iShares MSCI EAFE index fund; 90% trigger; via J.P. Morgan Securities Inc.; pricing May 24

- 0% buffered Performance Leveraged Upside Securities due May 29, 2012 linked to the iShares MSCI EAFE index fund; via J.P. Morgan Securities Inc. with selling concessions to Morgan Stanley Smith Barney LLC; pricing in May

MORGAN STANLEY

- 0% jump securities due November 2010 linked to the iShares Dow Jones U.S. Real Estate index fund; via Morgan Stanley & Co. Inc.; pricing in April

- 0% jump securities due April 2012 linked to the iShares Dow Jones U.S. Real Estate index fund; via Morgan Stanley & Co. Inc.; pricing in April

- Callable notes due May 5, 2025 linked to the difference between Libor and the Sifma Municipal Swap index; via Morgan Stanley & Co. Inc.; pricing in April

- 10% to 13% Equity LinKed Securities due Nov. 9, 2010 based on the common stock of United States Steel Corp.; 75% trigger; via Morgan Stanley & Co. Inc.; pricing May 10

- Zero-coupon 90% principal-protected currency-linked notes due 2012 linked to the Brazilian real, Russian ruble, Indian rupee and Malaysian ringgit relative to the dollar; via Morgan Stanley & Co. Inc.; pricing in May

- Senior floating-rate notes due May 14, 2020 linked to the 10-year Constant Maturity Treasury rate; via Morgan Stanley & Co. Inc.; pricing in May

- 0% Equity Leading Stockmarket Return Securities due May 24, 2013 based on the Financial Select Sector SPDR fund; via Morgan Stanley & Co.; pricing in May

Continued on page 132

Structured Products Calendar

Continued from page 131

- 0% jump securities due June 24, 2011 linked to the PHLX Housing Sector index; via Morgan Stanley & Co.; pricing in May

- 0% buffered Performance Leveraged Upside Securities due May 24, 2012 linked to the S&P 500 index; via Morgan Stanley & Co. Inc.; pricing in May

ROYAL BANK OF CANADA

- 14-month 0% Accelerated Return Notes linked to the S&P 500 index; via Merrill Lynch, Pierce, Fenner and Smith Inc. and First Republic Securities Co., LLC; pricing in April

- 7.5%-9.55% reverse convertible notes due Nov. 10, 2010 linked to CSX Corp. common stock; 75% trigger; via RBC Capital Markets Corp.; pricing May 5

- Direct investment notes due June 9, 2011 linked to the Cushing 30 MLP index; via RBC Capital Markets Corp.; pricing May 5

- 10.3%-12% reverse convertible notes due Nov. 10, 2010 linked to eBay Inc. common stock; 75% trigger; via RBC Capital Markets Corp.; pricing May 5

- 0% direct investment notes due June 8, 2011 linked to the EquityCompass Equity Risk Management Strategy; via RBC Capital Markets Corp.; pricing May 5

- 20.90%-21.65% reverse convertible notes due Nov. 10, 2010 linked to Micron Technology, Inc. common stock; 75% trigger; via RBC Capital Markets Corp.; pricing May 5

- Redeemable leveraged steepener notes due May 12, 2022; via RBC Capital Markets Corp.; pricing in May

AB SVENSK EXPORTKREDIT

- 8%-9% enhanced yield securities due Nov. 10, 2010 linked to Apple Inc. common stock; 80% trigger; via Wells Fargo Securities, LLC; pricing in April

- 10%-11% enhanced yield securities due Nov. 10, 2010 linked to Baker Hughes Inc. common stock; 80% trigger; via Wells Fargo Securities, LLC; pricing in April

- 9%-10% enhanced yield securities due Nov. 10, 2010 linked to Bank of America Corp. common stock; 80% trigger; via Wells Fargo Securities, LLC; pricing in April

- 10.5%-11.5% enhanced yield securities due Nov. 10, 2010 linked to Chesapeake Energy Corp. common stock; 80% trigger; via Wells Fargo Securities, LLC; pricing in April

- 8.5%-9.5% enhanced yield securities due Nov. 10, 2010 linked to Freeport-McMoRan Copper & Gold Inc. common stock; 75% trigger; via Wells Fargo Securities, LLC; pricing in April

- 12.5%-13.5% enhanced yield securities due Aug. 10, 2010 linked to Las Vegas Sands Corp. common stock; 70% trigger; via Wells Fargo Securities, LLC; pricing in April

- 11%-12% enhanced yield securities due Nov. 10, 2010 linked to Research In Motion Ltd. common stock; 80% trigger; via Wells Fargo Securities, LLC; pricing in April

UBS AG, JERSEY BRANCH

- 0% performance securities due May 28, 2013 based on the UBS V10 Currency Index with Volatility Cap; via UBS Financial Services Inc. and UBS Investment Bank; pricing May 25

WELLS FARGO & CO.

- 0% enhanced growth securities with buffered downside due August 2012 linked to the Russell index; via Wells Fargo Securities, LLC

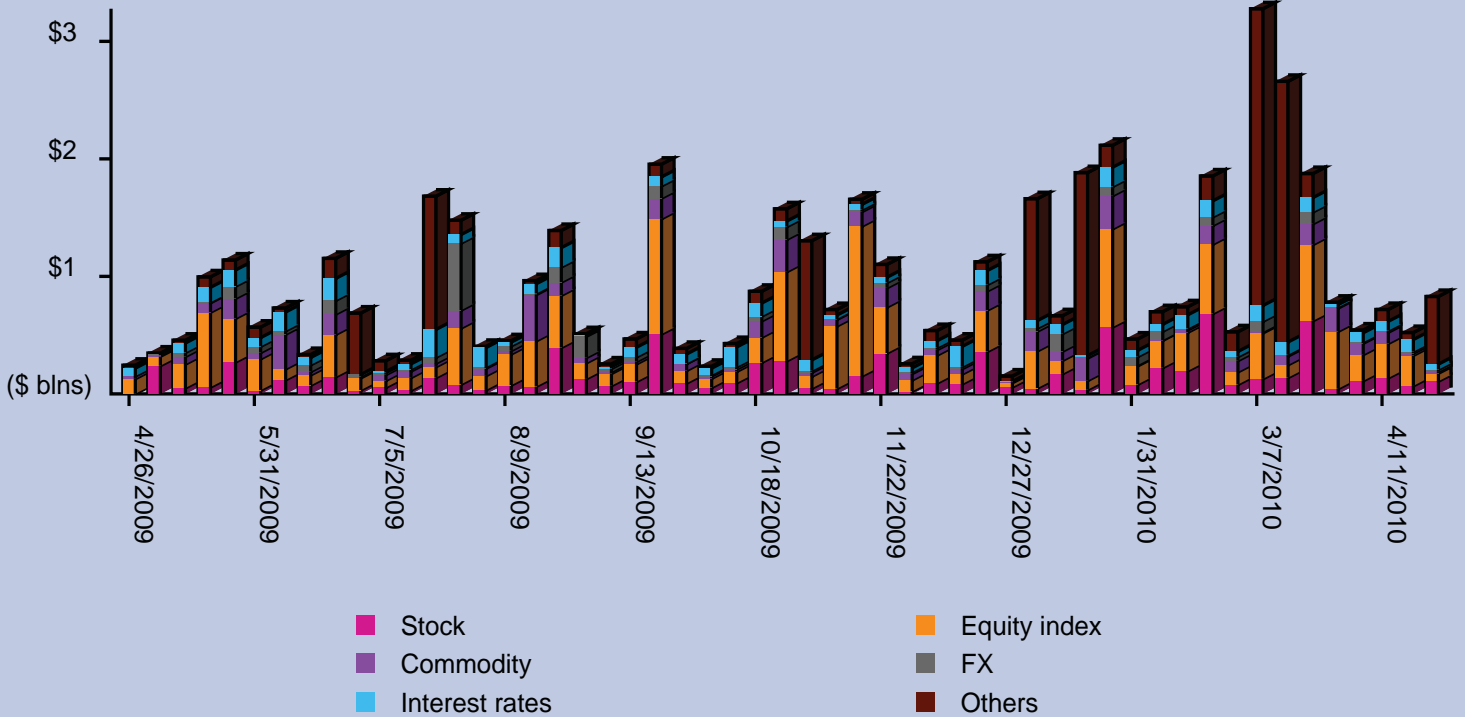
- 0% enhanced growth securities with buffered downside due November 2012 linked to the S&P 500 index, the iShares MSCI EAFE index fund, the iShares Russell 2000 index fund and the iShares MSCI Emerging Markets index fund; via Wells Fargo Securities, LLC

Recent Structured Products Deals

Priced	Issuer	Issue	Manager	Amount (\$mln)	Coupon	Maturity	Fees
4/28/2010	Barclays Bank plc	callable reverse convertible notes (MEMC Electronic Materials, Inc.)	Barclays	\$1	18.250%	11/2/2010	2.50%
4/28/2010	Barclays Bank plc	iPath S&P 500 VIX Short-Term Futures exchange-traded notes (S&P 500 VIX Short-	Barclays	\$500	0.000%	1/30/2019	0.00%
4/28/2010	Credit Suisse AG, Nassau Branch	return enhanced notes (S&P 500)	JPMorgan	\$2.7	0.000%	10/27/2010	0.00%
4/28/2010	Credit Suisse AG, Nassau Branch	return enhanced notes (S&P 500)	JPMorgan	\$19.5	0.000%	10/27/2010	0.00%
4/28/2010	Eksportfinans ASA	principal-protected notes with quarterly averaging (Dow Jones Industrial Average)	Wells Fargo	\$2.548	0.000%	2/5/2016	3.25%
4/27/2010	Barclays Bank plc	80% principal-protected notes (currencies)	Barclays	\$0.82	0.000%	4/30/2012	0.75%
4/27/2010	Barclays Bank plc	100% principal-protected notes (S&P 500)	Barclays	\$0.5	0.000%	4/30/2013	2.55%
4/27/2010	Barclays Bank plc	100% principal-protected notes (S&P 500)	Barclays	\$0.5	0.000%	4/30/2013	0.75%
4/27/2010	Barclays Bank plc	100% principal-protected notes (S&P BRIC 40 index)	Barclays	\$2	0.000%	4/29/2016	5.00%
4/27/2010	Barclays Bank plc	100% principal-protected notes (indexes)	Barclays	\$1	0.000%	4/29/2016	5.00%
4/27/2010	Barclays Bank plc	double short leverage securities (Barclays Capital 30Y Treasury Futures index)	UBS	\$3.487	0.000%	4/30/2013	3.60%
4/27/2010	Barclays Bank plc	double short leverage securities (Barclays Capital 30Y Treasury Futures index)	UBS	\$5.714	0.000%	5/2/2011	2.60%
4/27/2010	Barclays Bank plc	Knock-out Super Track notes (iShares FTSE/Xinhua China 25 index fund)	Barclays	\$0.4	0.000%	10/31/2011	1.25%
4/27/2010	Barclays Bank plc	reverse convertibles (Bank of America Corp.)	Barclays	\$10	9.000%	3/30/2011	2.50%
4/27/2010	Barclays Bank plc	reverse convertibles (Century Aluminum Co.)	Barclays	\$1	11.000%	7/30/2010	2%
4/27/2010	Barclays Bank plc	reverse convertibles (Las Vegas Sands Corp.)	Barclays	\$1	15.000%	7/30/2010	2%
4/27/2010	Barclays Bank plc	reverse convertibles (UAL Corp.)	Barclays	\$1	16.250%	7/30/2010	2%
4/27/2010	Barclays Bank plc	reverse convertibles (Research In Motion Ltd.)	Barclays	\$10	9.000%	3/30/2011	3.00%
4/27/2010	Citigroup Funding Inc.	Performance Leveraged Upside Securities (Dow Jones - UBS Commodity index)	Citigroup	\$2.219	0.000%	10/27/2011	2.00%
4/27/2010	Credit Suisse, Nassau Branch	Bull/bear principal-protected ProNotes (S&P 500 index and iShares Barclays TIPS Bond fund)	Credit Suisse	\$0.493	0.000%	10/30/2015	3.25%
4/27/2010	Credit Suisse, Nassau Branch	callable yield notes (iShares MSCI Emerging Markets index fund, Russell 2000 index and	Credit Suisse	\$1.128	7.500%	12/30/2010	1.50%
4/27/2010	Credit Suisse, Nassau Branch	callable yield notes (S&P 500 index and Market Vectors Gold Miners exchange-traded fund)	Credit Suisse	\$4.236	10.000%	11/1/2010	1.50%
4/27/2010	Credit Suisse, Nassau Branch	callable yield notes (S&P 500 index and Market Vectors Gold Miners exchange-traded fund)	Credit Suisse	\$3.685	8.000%	5/2/2011	2.25%
4/27/2010	Credit Suisse, Nassau Branch	callable yield notes (S&P 500, Russell 2000, S&P MidCap 400)	Credit Suisse	\$1.691	7.500%	5/2/2011	2.25%
4/27/2010	Deutsche Bank AG, London Branch	Capped Buffered Underlying Securities (iShares MSCI Brazil index fund)	Deutsche Bank	\$2.033	0.000%	4/30/2012	0.75%
4/27/2010	Goldman Sachs Group, Inc.	buffered index-linked notes (S&P 500)	Goldman Sachs	\$0.208	0.000%	10/31/2011	0.75%
4/27/2010	Goldman Sachs Group, Inc.	leveraged buffered index-linked notes (S&P 500)	Goldman Sachs	\$2.545	0.000%	12/23/2011	0.15%
4/27/2010	HSBC USA Inc.	lookback allocator notes (Euro Stoxx 50, MSCI Emerging Markets and S&P 500)	HSBC	\$0.95	0.000%	4/30/2013	2.00%
4/27/2010	HSBC USA Inc.	return optimization securities with contingent protection (iShares MSCI ETFs)	UBS	\$7.11	0.000%	4/30/2013	2.25%
4/27/2010	JPMorgan Chase & Co.	buffered return enhanced notes (Russell 2000)	JPMorgan	\$1.603	0.000%	10/31/2011	0.20%

Market Data

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