

# Structured Products That Are Currently Being Investigated And Monitored

## Structured products under investigation include:

- UBS 100% Principal Protection Notes
- UBS Yield Optimization Notes with Contingent Protection
- UBS BULS (Bullish Underlying Linked Securities)
- UBS EAS (Enhanced Appreciation Securities)
- Lehman Brothers 100% Principal Protection Notes
- Bank of America (Basket EAGLES) Equity Appreciation Growth Linked Securities
- Bank of America Return Linked Notes
- Bank of America CYCLES (Capital Protected Equity Performance Linked Securities)
- Bank of America EAGLES (Equity Appreciation Growth Linked Securities)
- Bank of America Strategic Equity Exposure Performance Linked Securities
- Bank of America Columbia Strategic Cash Portfolio
- Citigroup Index-Linked Notes – Citigroup Funding
- Citigroup Principal Protected Trust Certificates – Citigroup Funding
- Citigroup ELKS (Equity Linked Term Notes)
- Citigroup LASERS (Leading Stockmarket Return Securities) – Citigroup Global Markets Holdings
- Citigroup PISTONS (Portfolio Income Strategic Opportunity Notes)
- Citigroup PACERS (Premium Mandatory Callable Equity-Linked Securities)
- Citigroup SEQUINS (Select Equity Indexed Notes) – Citigroup Global Markets Holdings
- Citigroup TARGETS (Targeted Growth Enhanced Terms Securities)
- Morgan Stanley Structured Investments Protected Buy-Write Securities
- Morgan Stanley Performance Leveraged Upside Securities
- Morgan Stanley BOXES (Basket Opportunity Exchangeables)
- Morgan Stanley BRIDGES (Broad Index Guarded Equity Linked Securities)
- Morgan Stanley COMPS (Commodity Indexed Preferred Securities)
- Morgan Stanley ELIPS (Equity-Linked Securities with Lock-In Protection)
- Morgan Stanley HITS (High Income Trigger Securities)
- Morgan Stanley MPS (Market Participation Securities)
- Morgan Stanley SEQUINS (Select Equity Indexed Notes)
- Morgan Stanley SPARQS (Stock Participation Accreting Redemption Quarterly-Pay Securities)
- Morgan Stanley TRACERS (Corporate Bond TRACERS Units)
- JP Morgan Chase Principal Protected Notes
- JP Morgan CPIS (Consumer Price Indexed Securities)
- JP Morgan COMPS (Commodity Indexed Preferred Securities)
- JP Morgan Buffered Return Enhanced Notes
- JP Morgan Outperformance Buffered Return Enhanced Notes
- JP Morgan Index Capped Quarterly Observation Notes
- Convertible Notes of Central European Distribution Company
- JP Morgan EUR 500 Million Medium-Term Note Programme
- Linked Secured Notes
- Caterpillar Inc. Reverse Convertible Notes
- General Electric Company Reverse Convertible Notes
- Microsoft Corp. Reverse Convertible Notes
- Target Corporation Reverse Convertible Notes
- Credit Suisse ARES (Accelerated Return Equity Securities)
- Credit Suisse CPS (Contingent Protected Securities)
- Credit Suisse FRNs (Floating Rate Notes)
- Deutsche Bank Index Plus Notes
- Deutsche Bank Auto-Callable Optimization Securities
- Deutsche Bank Buffered Underlying Securities
- Deutsche Bank Performance Securities with Contingent Protection



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