

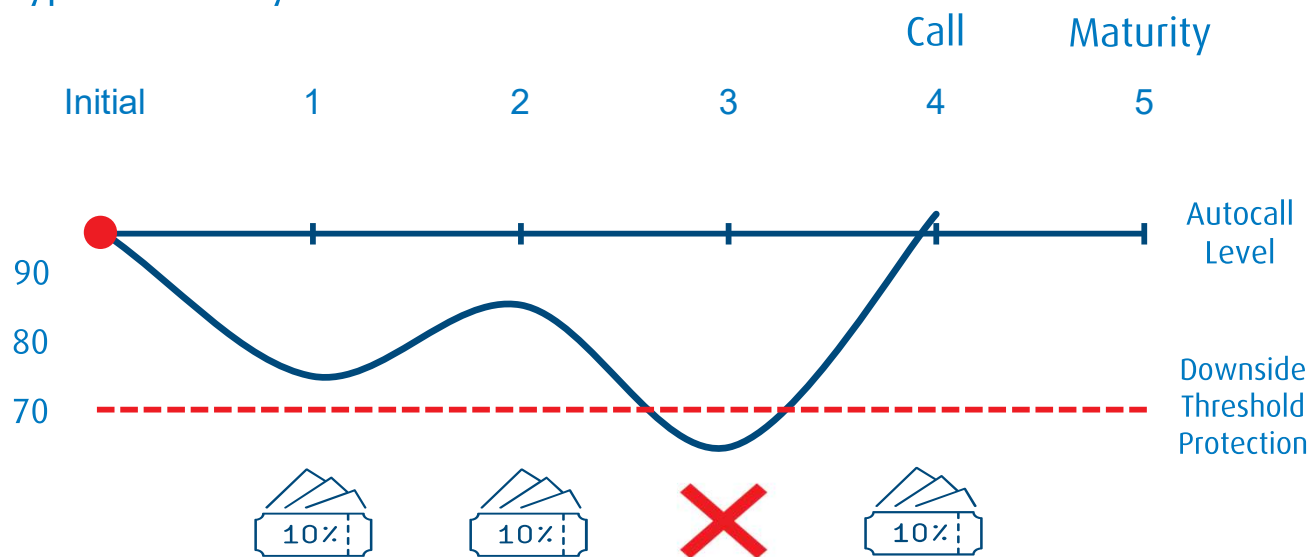
# Autocallable Coupon Notes

Autocallable Coupon Notes are enhanced yield strategies that seek to provide an above-market coupon plus contingent downside protection.

The notes are automatically called (matured) if the underlying reference asset is above the predetermined autocall level on any pre-determined observation date. If the notes are never called, the protection at maturity is dependent on whether the reference asset has stayed above the downside threshold protection level.

The downside threshold protection level is also the coupon threshold. Coupons are only paid if the reference asset is above the coupon threshold on observation dates.

## Hypothetical Payout Profile:



### Hypothetical Terms

|                  |         |
|------------------|---------|
| Annual Coupon    | 10%     |
| Autocall Level   | 100%    |
| Protection Level | 70%     |
| Coupon Level     | 70%     |
| Term             | 5 Years |

| Scenario   | Coupon Paid? | Note Called? |
|--|--------------|--------------|
| <b>Periods 1 &amp; 2:</b> Underlying is above the downside threshold protection level but below the autocall level | Yes          | No           |
| <b>Period 3:</b> Underlying is below both the downside threshold protection level and the autocall level           | No           | No           |
| <b>Period 4:</b> Underlying is above both the downside threshold protection level and the autocall level           | Yes          | Yes          |

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