

Performance
Principal Protected S&P 500 Index Linked Notes, Series 4

Reference index:	S&P 500
Initial level of the reference index:	829.69
Amounts payable upon maturity:	Equal to the sum of the principal amount of the note, plus the variable return.
Variable return :	<ul style="list-style-type: none"> ▪ Variable return = principal amount x percentage change. ▪ The variable return will never be less than 10% of the principal amount.
Percentage change :	<ul style="list-style-type: none"> ▪ Amount, expressed as a percentage and rounded to three decimal places ▪ Based on the compounded value of the capped periodic percentage change (CPPC), positive or negative, as the case may be, calculated for each quarter during the term of the notes, plus any positive quarter outperformance percentage.
Capped periodic percentage change :	Capped periodic percentage change for a quarter will not be greater than 10%

Specific information on the percentage change may be found in the [information statement](#) available on the web site.