

Performance
Dow 30 Index Linked Notes, Series 1

Reference index :	Dow Jones Industrial Average
Initial level of the reference index :	9,968.15
Amount 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"> • Principal amount x overall return • The variable return will never be less than 14.5% of the principal amount.
Overall return :	<p>A percentage equal to the total of :</p> <p>(i) the sum of the percentage changes (positive and negative) of the Index for each quarter throughout the term of the note,</p> <p>(ii) plus the last quarter outperformance percentage.</p>
Capped quarterly return :	In no circumstance may the quarterly return be greater than 7.5% for a given quarter.

Specific information on the provisions of this note may be found in the [information statement](#) available on the web site.