

TABLE 2: The expected total contingent coupons will depend on how many Coupon Barrier Events occur.

Number of Coupon Barrier Events	Total Contingent Coupons
A Coupon Barrier Event does not occur during any Observation Period	\$240
A Coupon Barrier Event occurs during 1 Observation Period	\$210
A Coupon Barrier Event occurs during 2 Observation Periods	\$180
A Coupon Barrier Event occurs during 3 Observation Periods	\$150
A Coupon Barrier Event occurs during 4 Observation Periods	\$120
A Coupon Barrier Event occurs during 5 Observation Periods	\$90
A Coupon Barrier Event occurs during 6 Observation Periods	\$60
A Coupon Barrier Event occurs during 7 Observation Periods	\$30
A Coupon Barrier Event occurs during 8 Observation Periods	\$0

The total payment on the securities will be equal to the Redemption Amount applicable to an investor plus the total contingent coupons payable on the securities.

The following examples illustrate how the Redemption Amount is calculated.