

HYPOTHETICAL PAYMENTS ON THE NOTES AT MATURITY

The following table illustrates the payment an investor would receive on the Maturity Date as described herein for each \$1,000 Notional Amount of Notes. **These examples are based on hypothetical values for the Reference Commodity. The hypothetical returns set forth below assume an Initial Commodity Value of 105.49 and a Downside Trigger Reference Value of 83.07 and certain hypothetical returns in scenarios in which a Downside Trigger Event has not occurred reflect the Contingent Minimum Return of 10.00%. These examples are for illustrative purposes only and the payments set forth in the hypothetical table may or may not be the actual payments received by a purchaser of the Notes. Numbers appearing in the examples below have been rounded for ease of analysis.**

Final Commodity Value	Commodity Performance	Return on the Notes if a Downside Trigger Event has not occurred	Return on the Notes if a Downside Trigger Event has occurred
179.33	70.00%	\$1700.00	N/A
168.78	60.00%	\$1600.00	N/A
158.24	50.00%	\$1500.00	N/A
147.69	40.00%	\$1400.00	N/A
137.14	30.00%	\$1300.00	N/A
126.59	20.00%	\$1200.00	N/A
116.04	10.00%	\$1100.00	N/A
110.76	5.00%	\$1100.00	N/A
105.49	0.00%	\$1100.00	N/A
94.94	-10.00%	\$1100.00	N/A
84.39	-20.00%	\$1100.00	N/A
73.84	-30.00%	N/A	\$700.00
63.29	-40.00%	N/A	\$600.00
52.75	-50.00%	N/A	\$500.00
42.20	-60.00%	N/A	\$400.00
31.65	-70.00%	N/A	\$300.00
21.10	-80.00%	N/A	\$200.00
10.55	-90.00%	N/A	\$100.00
0.00	-100.00%	N/A	\$0.00