

Capped Performance Portfolio with Buffer Protection Linked to the SPDR® S&P 500® ETF Trust



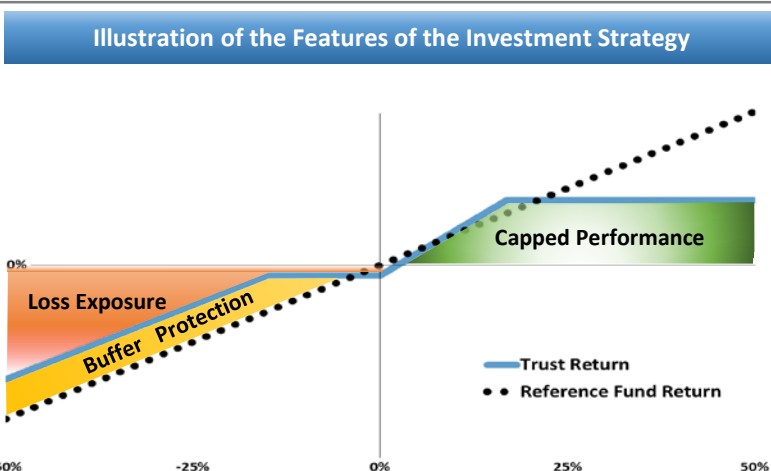
Target Outcome Series 2

Olden Lane Trust – Series 6

Due May 5, 2020

INVESTMENT OBJECTIVE: The Trust is a unit investment trust that seeks capital appreciation based on the price performance of the SPDR® S&P 500® ETF Trust (the “Reference Fund”) with reduced risk of loss over the 36 month life of the Trust (the “Term”). Specifically, the Trust will seek to participate in 150% of the increase in the price of the Reference Fund up to a maximum gain over the initial NAV per unit of 25.40% (or \$2.54 per unit) before fees and expenses. The Trust also seeks to provide protection against the portion of any decline in the price of the Reference Fund that does not exceed 15%. *There is no assurance that the Trust will achieve its investment objective.*

Result	Reference Fund Return	Distribution Amount/Unit*
Maximum Gain	30%	\$12.46
	20%	\$12.46
Accelerated Performance	15%	\$12.16
	10%	\$11.42
Protection	-10%	\$9.92
	-15%	\$9.92
Buffered Loss	-20%	\$9.42
	-30%	\$8.42



This graph represents the hypothetical payout for a subset of possible returns on the Reference Fund (from +50% to -50%) during the Term. The graph does not show all possible outcomes and there is no assurance that the performance of the Reference Fund will result in a payment following the Termination Date in excess of a unitholder initial investment.

* Distribution amounts are shown net of estimated annual fund expenses over the Term.

TRUST DETAILS

Reference Fund: SPDR® S&P 500® ETF Trust (Ticker: SPY)
Reference Fund Initial Price: \$237.16
Initial NAV: \$10.00 per unit
Initial Offering Period: The period commencing on April 25, 2017 and ending on May 12, 2017.
Term: The period commencing on April 25, 2017 (“Inception Date”) and ending on April 30, 2020 (“Expiration Date”).
Termination Date: May 5, 2020
Estimated Annual Fund Expenses: \$0.034 per unit
Minimum Investment: 100 units

CUSIP Numbers
 Standard Accounts: 68044R105
 Fee Based Accounts: 68044R113
Bloomberg
 Standard Accounts: OSPB02S
 Fee Based Accounts: OSPB02F

TRANSACTIONAL FEES

Standard Accounts		
Transaction Charges	% of Price ⁽¹⁾	\$ per Unit
Sales Charge ⁽²⁾	2.52%	\$26.05
C&D Fee ⁽³⁾	0.48%	\$5.00
Organization Costs ⁽³⁾	0.39%	\$4.00
Inception Date Price	\$10.3505 per unit	
Fee Based Accounts		
C&D Fee ⁽³⁾	0.48%	\$5.00
Organization Costs ⁽³⁾	0.39%	\$4.00
Inception Date Price	\$10.09 per unit	

⁽¹⁾ Based on the Inception Date Price. The public offering price includes the NAV per unit, organization costs and the maximum sales fee of 3.00% (which includes the sales charge and C&D fee).
⁽²⁾ The sales charge is equal to the difference between the C&D fee of \$0.05 per unit and the maximum sales fee equal to 3.00% of the public offering price.
⁽³⁾ The C&D fee and organization costs are assessed as fixed dollar amounts per unit, which as a percentage of the public offering price, will vary over time.

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PRINCIPAL INVESTMENT STRATEGY

The Trust seeks to achieve its investment objective by investing in a combination of (1) U.S. treasury securities maturing on or shortly before the Expiration Date, and (2) a series of FLEXible Exchange® options on the Reference Fund at various strike prices expiring on the Expiration Date. Following the Termination Date, the Trust will seek to distribute to each unitholder an amount reflecting a return on the initial value of the units equal to 150% of the performance of the Reference Fund during the Term, subject to features described below:

The **Maximum Gain Feature** caps the Trust's potential returns per unit over the Term at a maximum return over the initial value of the units of 25.40% (or \$2.54 per unit). Therefore:

- *if the closing price of the Reference Fund increases by less than 16.95% over the Term, the Trust will seek to return to unitholders \$10 per unit plus a return equal to 150% of the return achieved by the Reference Fund, subject to reductions by the amount of the Trust fees and expenses.*
- *if the closing price of the Reference Fund increases by more than 16.95% over the Term, the Trust will seek to return to unitholders \$10 per unit plus a return capped at a maximum gain of \$2.54 per unit, subject to reductions by the amount of the Trust expenses.*

The **Buffer Protection Feature** will seek to provide protection of the initial value of the units against the portion of any decline in the price of the Reference Fund that does not exceed 15% during the Term. Therefore:

- *if the closing price of the Reference Fund decreases by not more than 15% over the Term, the Trust will seek to return to unitholders \$10 per unit, subject to reductions by the amount of the Trust fees and expenses; and*
- *if the closing price of the Reference Fund decreases by more than 15% over the Term, the Trust will seek to return to unitholders an amount equal to \$10 per unit reduced by the portion of the percentage decrease in the price of the Reference Fund over the Term that exceeds 15%, subject to further reduction by the amount of the Trust fees and expenses.*

IMPORTANT DISCLOSURES

There can be no guarantee that the Maximum Gain Feature or Buffer Protection Feature will work as designed, and unitholders may suffer substantial losses. Further, the returns on an investment in units are not expected to track the returns of an investment in the Reference Fund, because the returns of the units are based on the price performance of the Reference Fund and will not reflect any dividends paid on shares of the Reference Fund. The expected final distribution amount per unit will depend primarily upon the closing price of the Reference Fund on the Expiration Date and will be subject to reduction for Trust fees and expenses. If the closing price of the Reference Fund on the Expiration Date represents a *decrease* by more than 15% during the Term, you may suffer substantial losses on your initial investment.

The Maximum Gain Feature and Buffer Protection Feature are calculated with respect to the initial net asset value of the units and will, therefore, affect each unitholder differently, depending on the respective purchase price paid for the units. For example, the Maximum Gain Feature will result in a smaller return to a unitholder purchasing at a higher price than a unitholder who purchased at a lower price.

It is impossible to predict the closing price of the Reference Fund on the Expiration Date. The benefit (if any) of the Buffer Protection Feature, or the effect on returns (if any) of the Maximum Gain Feature cannot be determined until the closing price of the Reference Fund on the Expiration Date is established.

The principal amount of the investment is not protected and you may receive less, and possibly significantly less, than the amount you invest. The investor does not benefit from dividends paid on shares of the Reference Fund. You should consult your tax adviser regarding the U.S. federal income tax consequences of an investment in the Trust.

Securities Distributed by Olden Lane Securities LLC

Before investing, investors should carefully consider the Trust's investment objectives, risks, charges and expenses. This and other information about the Trust is in the prospectus, a copy of which may be obtained at www.oldenlane.com or by calling toll-free 866-208-3759. Please read the prospectus carefully before you invest.