

Market-Linked Products Underlier

S&P 500[®] Equal Weight Index

Market-Linked Products, considered complex investments, are linked to the performance of an underlying asset, such as the S&P 500[®] Equal Weight Index (“Index”). Dividends paid on the underlier are not passed through to the Market-Linked Product. If held to maturity, any potential coupon payments or gains will be paid out based on the performance of the Index, as detailed in the offering documents. Additionally, your statement value will reflect any upward or downward movements in the volatility of the Index.

S&P 500[®] Equal Weight Index – historical look at gains & losses

The chart below illustrates the **number of times** the Index’s return, measured from the beginning to the end of the different time periods within the past 30 years, landed within various return ranges.

	Total Rolling Periods	Total Gains	Total Losses	0 to -5%	-6 to -10%	-11 to -15%	-16 to -20%	-21 to -25%	-26 to -30%	-31 to -35%	-36 to -40%	< -40%	0% to 10%	11 to 20%	21 to 30%	31 to 40%	> 40%
1-Yr	349	272	77	30	12	12	9	4	2	2	0	6	78	110	53	14	17
3-Yr	325	282	43	4	5	9	11	5	3	3	0	3	20	31	54	38	139
5-Yr	301	280	21	8	5	3	2	0	2	0	1	0	30	17	16	28	189
7-Yr	277	271	6	1	2	0	1	2	0	0	0	0	1	2	10	20	238
10-Yr	241	238	3	2	0	1	0	0	0	0	0	0	5	1	3	4	225

The chart below illustrates the **percentage of times**¹ (based on total rolling periods) the Index’s return, measured from the beginning to the end of different time periods within the past 30 years, landed within various return ranges.

	Total Rolling Periods	Total Gains	Total Losses	0 to -5%	-6 to -10%	-11 to -15%	-16 to -20%	-21 to -25%	-26 to -30%	-31 to -35%	-36 to -40%	< -40%	0% to 10%	11 to 20%	21 to 30%	31 to 40%	> 40%
1-Yr	349	78%	22%	8%	3%	3%	3%	1%	1%	1%	0%	2%	22%	32%	15%	4%	5%
3-Yr	325	88%	12%	1%	1%	3%	3%	1%	1%	1%	0%	1%	6%	10%	17%	12%	43%
5-Yr	301	93%	7%	2%	2%	1%	1%	0%	1%	0%	0%	0%	10%	6%	5%	9%	63%
7-Yr	277	98%	2%	0%	1%	0%	0%	1%	0%	0%	0%	0%	0%	1%	4%	7%	86%
10-Yr	241	99%	1%	1%	0%	0%	0%	0%	0%	0%	0%	0%	2%	0%	1%	2%	94%

Source: Bloomberg. The charts above represent various rolling periods in the past 30 years with monthly observations commencing on December 31, 1991 and ending on December 31, 2021. The S&P 500[®] Equal Weight Index is an unmanaged group of securities and is considered to be representative of the U.S. stock market in general. The gains and losses reflect the monthly price of the Index only, and therefore, do not include dividends. These charts are for illustrative purposes only. An investment cannot be made directly in an index. Past performance is no guarantee of future results.

¹ The above percentages have been expressed on a whole number basis for illustrative purposes.

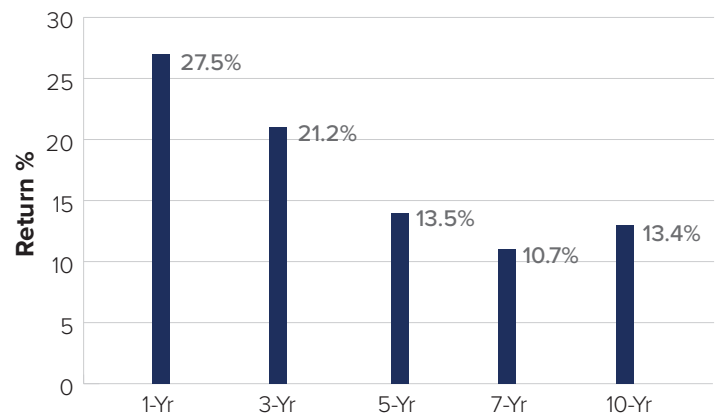
S&P 500® Equal Weight Index

Index information²

Launch date	January 8, 2003	
Ticker	SPW	
Stocks	505	
Sector weightings	Consumer Discretionary	22.7%
	Information Technology	16.3%
	Health Care	16.1%
	Industrials	11.8%
	Financials	10.3%
	Real Estate	4.5%
	Materials	3.7%
	Consumer Staples	3.4%
	Utilities	2.0%
	Energy	1.1%
	Communications Services	0.2%

— S&P 500® Equal Weight Index includes the same constituents as the cap-weighted S&P 500® but each company is allocated a fixed weight — or 0.2% of the index total at each quarterly rebalance

Trailing returns as of December 31, 2021³



The graph above illustrates the Index's price return during the trailing 1-, 3-, 5-, 7-, and 10-year given periods.

² Source: Bloomberg as of December 31, 2021.

³ Source: Bloomberg as of December 31, 2021. This chart is for illustrative purposes only. An investment cannot be made directly in an index. Past performance is no guarantee of future results. Returns for greater than 1 year are expressed in terms of compounded average annual returns. Returns do not include dividends, sales charges or management, administrative and other fees.



Speak with your financial professional about the risks and suitability of Market-Linked Products in your portfolio.



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Not FDIC insured // Not bank guaranteed // May lose value // Not a bank deposit // Not insured by any government agency