



## Structured Product Index Underlier: NASDAQ-100 Index



Sometimes referred to as *Market-Linked Investments*, structured products provide investors the potential to earn returns linked to the performance of an underlying asset, such as a broad-based equity index. Both structured CDs and notes can be linked to the performance of the **NASDAQ-100 Index**. While investors gain exposure to the underlying index, dividends paid by the index are not passed through to the investor. Carefully review the offering document(s) for complete details regarding the terms of the investment, including coupon payments, participation, principal protection (if any), and associated risks.

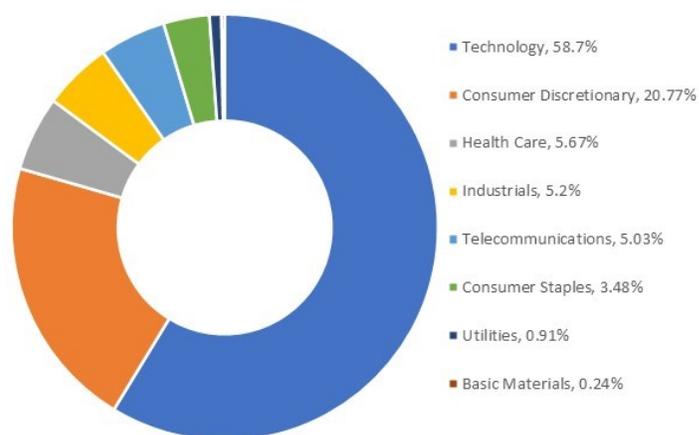
### INDEX CHARACTERISTICS

The **NASDAQ-100 Index** includes 100 of the largest domestic and international non-financial companies listed on the NASDAQ Stock Market based on market capitalization. The Index reflects companies across major industry groups including computer hardware and software, telecommunications, retail/wholesale trade and biotechnology.

Symbol	NDX
Launch Date	February 1, 1985
No. Constituents	101
Rebalance Frequency	Annually
Geographic Breakdown	Global

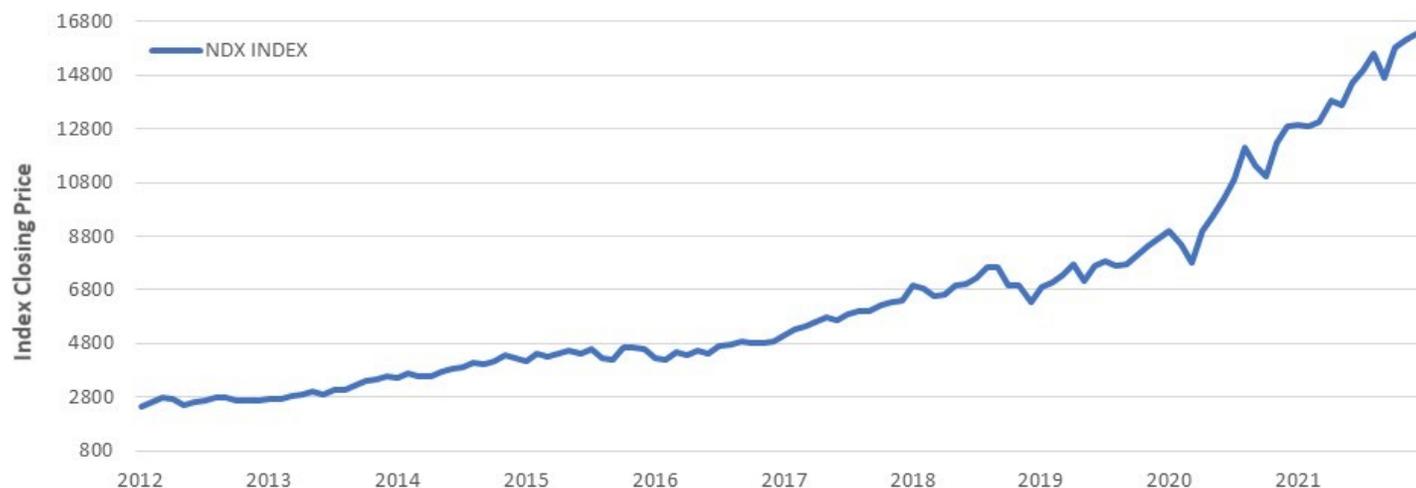
### SECTOR BREAKDOWN

As of 12/31/2021



Source: Nasdaq Global Indexes, as of 12/31/2021.

### NASDAQ-100 INDEX HISTORICAL PERFORMANCE



Source: Bloomberg, data from 1/1/2012 to 12/31/2021. The table is for illustrative purposes only. An investment cannot be made directly in an index. Past performance is no guarantee of future results.

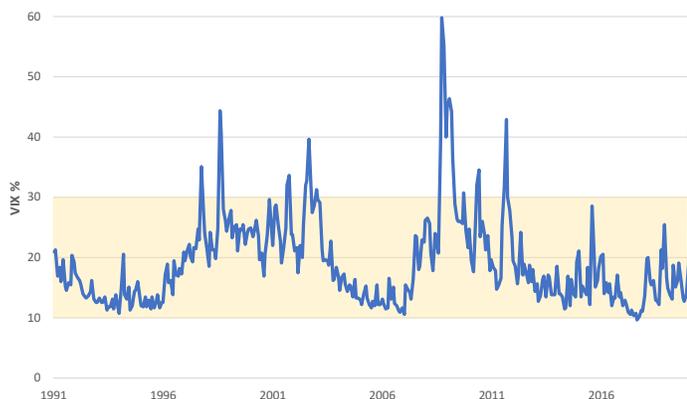
## HISTORIC INDEX GAINS/LOSSES - NASDAQ-100 INDEX (NDX)

This table illustrates the percentage of time the **NASDAQ-100 Index** gained or lost within the certain percentage ranges over the past 30 years. Data based on a 12-month rolling rate of return for 1, 3, 5, 7, and 10 years, respectively.

Year	Total Obs	Total Gains	Total Losses	INDEX GAINS						INDEX LOSSES					
				0% to 10%	10% to 20%	20% to 30%	30% to 40%	40% to 50%	> 50%	0% to -10%	-10% to -20%	-20% to -30%	-30% to -40%	-40% to -50%	< -50%
1	348	292	56	69	61	65	29	33	35	15	5	9	12	7	8
	100.0%	83.9%	16.1%	19.8%	17.5%	18.7%	8.3%	9.5%	10.1%	4.3%	1.4%	2.6%	3.4%	2.0%	2.3%
3	324	268	56	12	13	20	16	21	186	15	9	7	4	4	17
	100.0%	82.7%	17.3%	3.7%	4.0%	6.2%	4.9%	6.5%	57.4%	4.6%	2.8%	2.2%	1.2%	1.2%	5.2%
5	300	247	53	6	14	15	13	13	186	11	13	8	6	4	11
	100.0%	82.3%	17.7%	2.0%	4.7%	5.0%	4.3%	4.3%	62.0%	3.7%	4.3%	2.7%	2.0%	1.3%	3.7%
7	276	243	33	5	8	7	3	11	209	2	8	6	7	5	5
	100.0%	88.0%	12.0%	1.8%	2.9%	2.5%	1.1%	4.0%	75.7%	0.7%	2.9%	2.2%	2.5%	1.8%	1.8%
10	240	212	28	0	1	3	3	6	199	2	2	3	7	9	5
	100.0%	88.3%	11.7%	0.0%	0.4%	1.3%	1.3%	2.5%	82.9%	0.8%	0.8%	1.3%	2.9%	3.8%	2.1%

Source: Bloomberg, data from 1/1/1992 to 12/31/2021. Percentage gains and losses are based on the closing price of the NASDAQ-100 Index on a rolling 12-month basis and do not include dividends. The table is for illustrative purposes only. The NASDAQ-100 is an unmanaged group of equity securities and is considered a leading large-cap growth index. An investment cannot be made directly in an index. Past performance is no guarantee of future results.

## HISTORICAL CBOE VOLATILITY INDEX® (VIX)



The Cboe Volatility Index® (VIX® Index) is based on options of the S&P 500® Index. The VIX is considered the leading indicator of the U.S. stock market and is recognized as the world's premier gauge of U.S. equity market volatility. Volatility measures the risk of a security or index. Generally, the higher the volatility, the greater the potential for dramatic price movements over short periods of time in either direction.

Source: Bloomberg, Cboe Volatility Index® (VIX® Index) from January 31, 1992 to December 31, 2021. The table is for illustrative purposes only. An investment cannot be made directly in an index. Past performance is no guarantee of future results.

### Are structured products right for you?

Contact your financial professional to discuss your individual investment needs, risk tolerance, and suitability.

**Structured products are considered complex and may not be suitable for all investors. Structured products are sold only by prospectus and investors should read the prospectus and pricing supplement carefully before investing as they contain a detailed explanation of the risks, tax treatment, and other relevant information about the investment. Investors should consult accounting, legal, or tax advisors before investing. Structured products are sold through financial professionals.**

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