



Structured Product Index Underlier: Russell 2000® Index



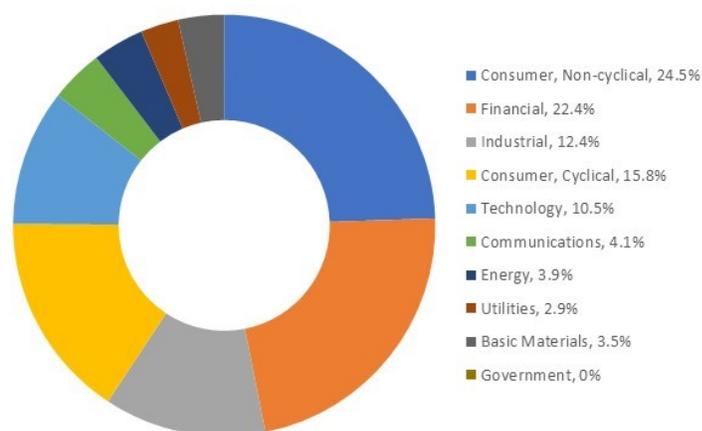
Sometimes referred to as *Market-Linked Investments*, structured products provide investors the potential to earn returns linked to the performance of an underlying asset, such as a broad-based equity index. Both structured CDs and notes can be linked to the performance of the **Russell 2000® Index**. 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

Stock market index comprised of 2000 small-capitalization companies. The **Russell 2000® Index** is made up of the bottom two-thirds of the Russell 3000® index, a larger index of 3000 publicly traded companies that represents nearly 98 percent of the investable U.S. stock market.

Symbol	RTY
Launch Date	1984
No. Constituents	2004
Rebalance Frequency	Annually
Geographic Breakdown	U.S., 100%

SECTOR BREAKDOWN



Source: FTSE Russell, as of 11/30/2021.

Source: Bloomberg (as of 1/3/2022) measured by market cap of the underlying tickers.

RUSSELL 2000® 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.

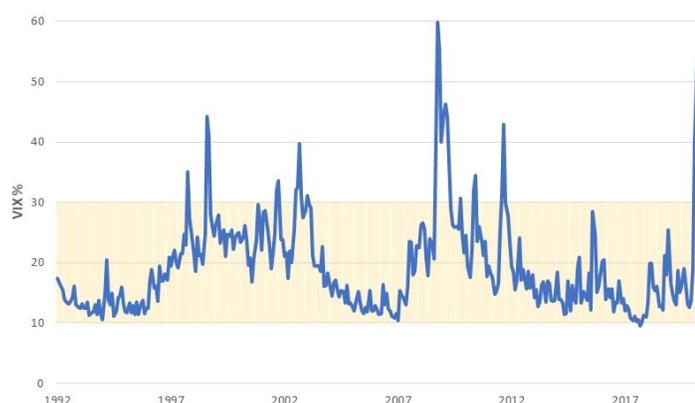
HISTORIC INDEX GAINS/LOSSES - RUSSELL 2000® INDEX (RTY)

This table illustrates the percentage of time the **Russell 2000® 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	248	100	67	86	51	23	11	10	50	30	12	7	1	0
	100.0%	71.3%	28.7%	19.3%	24.7%	14.7%	6.6%	3.2%	2.9%	14.4%	8.6%	3.4%	2.0%	0.3%	0.0%
3	324	278	46	19	50	47	50	50	62	10	13	15	6	2	0
	100.0%	85.8%	14.2%	5.9%	15.4%	14.5%	15.4%	15.4%	19.1%	3.1%	4.0%	4.6%	1.9%	0.6%	0.0%
5	300	263	37	19	19	21	42	21	141	20	11	5	1	0	0
	100.0%	87.7%	12.3%	6.3%	6.3%	7.0%	14.0%	7.0%	47.0%	6.7%	3.7%	1.7%	0.3%	0.0%	0.0%
7	276	272	4	5	9	25	25	39	169	2	2	0	0	0	0
	100.0%	98.6%	1.4%	1.8%	3.3%	9.1%	9.1%	14.1%	61.2%	0.7%	0.7%	0.0%	0.0%	0.0%	0.0%
10	240	239	1	3	7	6	4	11	208	1	0	0	0	0	0
	100.0%	99.6%	0.4%	1.3%	2.9%	2.5%	1.7%	4.6%	86.7%	0.4%	0.0%	0.0%	0.0%	0.0%	0.0%

Source: Bloomberg, data from 1/1/1992 to 12/31/2021. Percentage gains and losses are based on the closing price of the Russell 2000® Index on a rolling 12-month basis and do not include dividends. The table is for illustrative purposes only. The Russell 2000® Index is an unmanaged group of securities and is generally considered to be representative of the U.S. small-cap stock market. 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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