



MARKET-LINKED PRODUCTS UNDERLYER:

NASDAQ-100® INDEX



Underlyer

The NASDAQ-100® Index includes 100+ of the largest domestic and international non-financial securities listed on the NASDAQ stock exchange based on market capitalization.¹ Since its inception in 1985, the NASDAQ-100® Index has become the world's preeminent large-cap growth index.

Some Market-Linked Products may be linked to the performance of the NASDAQ-100® Index. Dividends paid on the underlyer 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 NASDAQ-100® Index, as detailed in the offering documents. Additionally, your statement value will reflect any upward or downward movements in the volatility of the Index.

Index Information¹

Launch Date February 1, 1985

Ticker NDX

Stocks 103

	Technology	55.2%
	Consumer Services	24.3%
	Health Care	8.0%
	Consumer Goods	5.9%
Sector Weightings	Industrials	5.5%
	Telecommunications	0.7%
	Utilities	0.4%
	Basic Materials	0%
	Financials	0%
	Oil & Gas	0%

¹ Source: <https://indexes.nasdaqomx.com> as of March 31, 2019

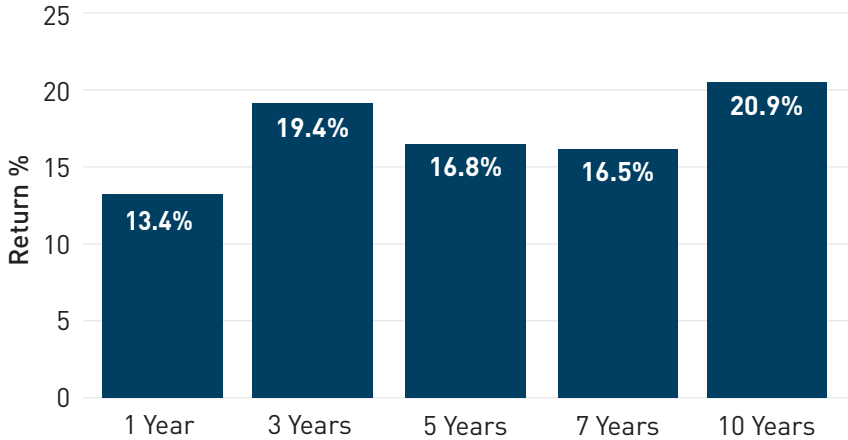
NASDAQ-100® Index – Historical Look at Gains/Losses

This chart illustrates the number of times the Index has gained or lost within various percentage ranges across different time periods, occurring over 30 years from 1989 to 2019.

	Total Observations	Total Gains	Total Losses	-1 to -10%	-11 to -15%	-16 to -20%	-21 to -25%	-26 to -30%	-31 to -40%	-41 to -50%	< -50%	0% to 15%	16 to 25%	26 to 40%	> 40%
1-Year	349	288	61	15	6	2	3	8	12	7	8	104	65	56	63
3-Year	325	269	56	15	4	5	2	5	4	4	17	15	20	33	201
5-Year	301	248	53	11	9	4	5	3	6	4	11	14	12	22	200
7-Year	277	244	33	2	4	4	4	2	7	5	5	10	4	9	221
10-year	241	213	28	2	1	1	1	2	7	9	5	0	2	5	206

Source: Bloomberg. This chart represents the number of times the NASDAQ-100® Index dropped and gained a defined amount over 1-, 3-, 5-, 7- and 10-year rolling periods in the past 30 years with monthly observations commencing on March 31, 1989 and ending on March 31, 2019. The Index is an unmanaged group of securities and is considered to be representative of the global large-cap growth market in general. The declines and gains reflect the price of the Index only, and therefore, do not include dividends. This chart is for illustrative purposes only. An investment cannot be made directly in an index. Past performance is no guarantee of future results.

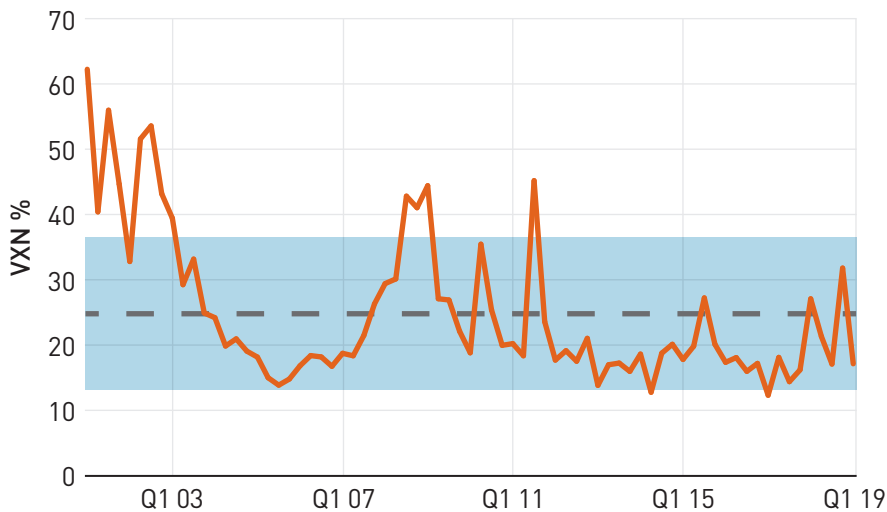
NASDAQ-100® Index – Trailing Returns as of March 31, 2019



The illustrated annualized total returns provide a snapshot of the NASDAQ-100® Index's performance during the trailing 1-, 3-, 5-, 7- and 10-year given periods.

Source: Bloomberg as of March 31, 2019. 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 are not adjusted for sales charges and do not account for management, administrative and other fees.

NASDAQ-100® Index – Historical Volatility



NASDAQ-100® Index volatility is demonstrated through the CBOE (Chicago Board Options Exchange) Volatility Index (ticker: VXN). Volatility refers to the amount of uncertainty or risk in a security's value, and the size of changes in that value. Higher volatility indicates that the price of the NASDAQ-100® Index has the potential to change dramatically over a short period of time, in either direction. The VXN is a key measure of market expectations for the long term and considered to be a barometer of investment sentiment and volatility.

Source: Bloomberg. This chart is for illustrative purposes only. An investment cannot be made directly in an index. Past performance is no guarantee of future results. This chart illustrates the implied historical volatility since VXN inception. Data spans the last trading day of each quarter from January 1, 2001 through March 31, 2019. The average volatility range illustrated here is based on the average VXN price on the last trading day of the quarter, plus or minus one standard deviation.

Speak with your Financial Advisor 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
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