



MARKET-LINKED PRODUCTS UNDERLIER:

EURO STOXX 50® INDEX

Market-Linked Products, considered complex investments, are linked to the performance of an underlying asset, such as the EURO STOXX 50® 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.

EURO STOXX 50® 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 different time periods within the past 20 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	229	131	98	16	17	14	16	11	7	4	5	8	46	63	16	5	1
3-Yr	205	113	92	14	11	10	11	9	7	13	10	7	31	29	10	10	33
5-Yr	181	105	76	10	6	9	11	13	9	1	1	16	25	20	15	23	22
7-Yr	157	89	68	5	4	5	8	11	24	7	2	2	26	17	17	15	14
10-Yr	121	65	56	3	6	4	9	15	1	8	9	1	16	23	14	7	5

The chart below illustrates the **percentage of times¹** (based on total rolling periods) the Index’s return, measured from the beginning to the end of different time periods within the past 20 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	229	57%	43%	7%	7%	6%	7%	5%	3%	2%	2%	4%	20%	28%	7%	2%	0%
3-Yr	205	55%	45%	7%	5%	5%	5%	4%	4%	6%	5%	4%	15%	14%	5%	5%	16%
5-Yr	181	58%	42%	5%	3%	5%	6%	7%	5%	1%	1%	9%	14%	11%	8%	13%	12%
7-Yr	157	57%	43%	3%	3%	3%	5%	7%	15%	5%	1%	1%	17%	10%	11%	10%	9%
10-Yr	121	54%	46%	3%	5%	3%	7%	12%	1%	7%	7%	1%	13%	19%	12%	6%	4%

Source: Bloomberg. The charts above represent various rolling periods in the past 20 years with monthly observations commencing on December 29, 2000 and ending on December 31, 2020. The EURO STOXX 50® Index is an unmanaged group of securities and is considered to be representative of the Eurozone stock market in general. The gains and losses reflect the monthly price in Euros 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.

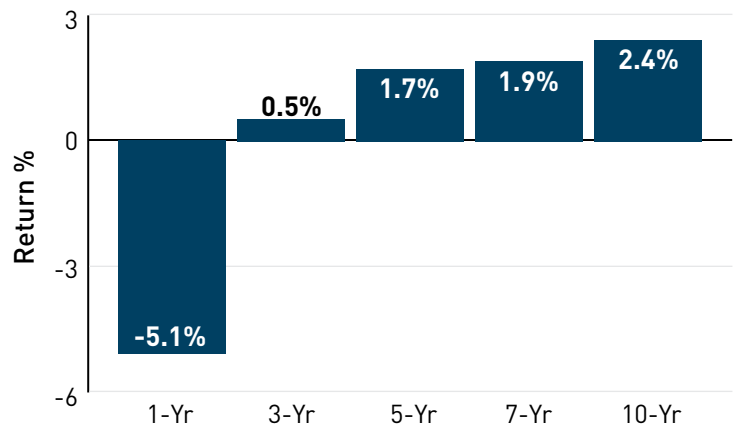
EURO STOXX 50® Index

Index Information²

Launch Date	February 26, 1998	
Ticker	SX5E	
Stocks	50	
Sector Weightings	Information Technology	34.1%
	Consumer Discretionary	28.9%
	Financials	9.1%
	Industrials	8.7%
	Consumer Staples	8.3%
	Materials	6.2%
	Health Care	2.4%
	Real Estate	0.8%
	Utilities	0.6%
	Energy	0.6%
	Communication Services	0.6%

- Includes the 50 largest companies among the 20 supersectors in terms of free-float market cap in 9 Eurozone countries³
- Countries include Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands and Spain³

Trailing Returns as of December 31, 2020⁴



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, 2020.

³ Source: STOXX as of December 31, 2020.

⁴ Source: Bloomberg as of December 31, 2020. 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
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