



MARKET-LINKED PRODUCTS UNDERLYER:

EURO STOXX 50® INDEX



Underlyer

The EURO STOXX 50® Index, Europe's leading index for the Eurozone, provides a representation of industry leaders in the Eurozone. The Index covers 50 stocks from 11 countries including Austria, Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain.²

Some Market-Linked Products may be linked to the performance of the EURO STOXX 50® 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 EURO STOXX 50® 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 26, 1998

Ticker SX5E

Stocks 50

| Sector Weightings | |
|------------------------|-------|
| Consumer Discretionary | 23.9% |
| Financials | 15.8% |
| Industrials | 15.1% |
| Consumer Staples | 11.9% |
| Health Care | 10.6% |
| Information Technology | 7.3% |
| Materials | 6.2% |
| Real Estate | 5.5% |
| Energy | 1.8% |
| Utilities | 1.0% |
| Telecommunications | 1.0% |

¹ Source: Bloomberg as of March 30, 2018.

² Source: STOXX, as of March 30, 2018.

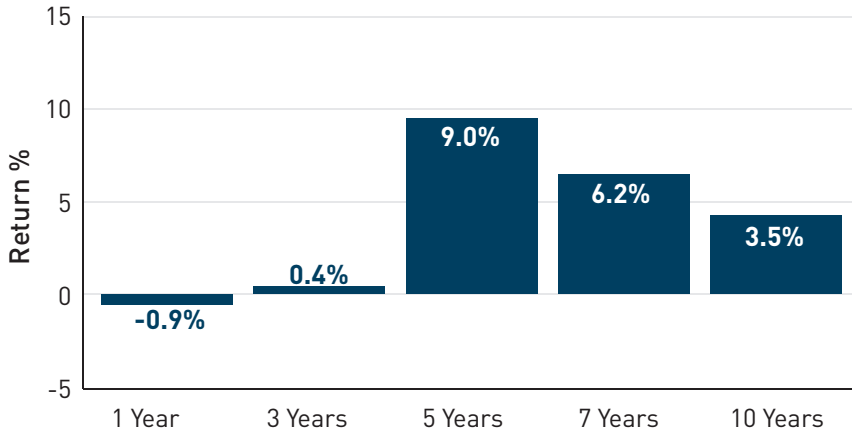
EURO STOXX 50® Index – Historical Look at Gains/Losses

This chart illustrates the number of times the Index has gained or lost within various percentage ranges across different time periods, occurring over 20 years from 1998 to 2018.

| | 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 | 229 | 130 | 99 | 27 | 20 | 13 | 13 | 11 | 7 | 5 | 3 | 39 | 54 | 32 | 5 |
| 3-Year | 205 | 97 | 108 | 23 | 12 | 14 | 17 | 10 | 16 | 14 | 2 | 33 | 17 | 12 | 35 |
| 5-Year | 181 | 80 | 101 | 26 | 21 | 15 | 8 | 5 | 10 | 12 | 4 | 22 | 12 | 14 | 32 |
| 7-Year | 157 | 92 | 65 | 9 | 2 | 17 | 13 | 15 | 8 | 1 | 0 | 30 | 31 | 9 | 22 |
| 10-Year | 121 | 50 | 71 | 21 | 5 | 7 | 5 | 12 | 21 | 0 | 0 | 17 | 6 | 17 | 10 |

Source: Bloomberg. This chart represents the number of times the EURO STOXX 50® Index dropped and gained a defined amount over 1-, 3-, 5-, 7- and 10-year rolling periods in the past 20 years with monthly observations commencing on March 31, 1998 and ending on March 30, 2018. The Index is an unmanaged group of securities and is considered to be representative of the Eurozone stock market in general. The declines and gains reflect the monthly 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.

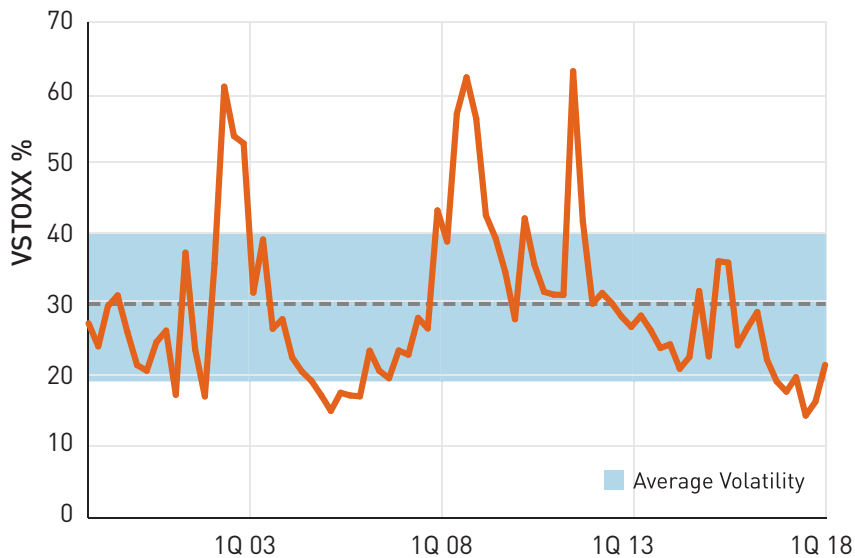
EURO STOXX 50® Index – Trailing Returns as of March 30, 2018



The illustrated annualized total returns provide a snapshot of the EURO STOXX 50® Index's performance during the trailing 1-, 3-, 5-, 7- and 10-year given periods.

Source: Bloomberg as of March 30, 2018. 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.

EURO STOXX 50® Index – Historical Volatility



The EURO STOXX 50® Index volatility is demonstrated through the CBOE (Chicago Board Options Exchange) Volatility Index (ticker: VSTOXX). 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 EURO STOXX 50® Index has the potential to change dramatically over a short period of time, in either direction. The VSTOXX 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 historical volatility on the last trading day of each quarter from March 31, 1999 through to March 30, 2018. The average volatility range illustrated here is based on the average VSTOXX 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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For all Market-Linked Products, excluding Market-Linked CDs, the following applies:

| | | | | |
|------------------|---------------------|----------------|--------------------|--------------------------------------|
| NOT FDIC INSURED | NOT BANK GUARANTEED | MAY LOSE VALUE | NOT A BANK DEPOSIT | NOT INSURED BY ANY GOVERNMENT AGENCY |
|------------------|---------------------|----------------|--------------------|--------------------------------------|



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