



MARKET-LINKED PRODUCTS UNDERLYER:

RUSSELL 2000® INDEX



Underlyer

The Russell 2000® Index is a small-cap stock market index of the bottom 2,000 stocks in the Russell 3000® Index. The Index is maintained by FTSE Russell, a subsidiary of the London Stock Exchange Group. It is the most widely quoted measure of the overall performance of the small-cap to mid-cap company shares.

Some Market-Linked Products may be linked to the performance of The Russell 2000®. 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 Russell 2000®, 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 January 1, 1984

Ticker RTY

Stocks 2,000

Financials 24.9%

Health Care 16.4%

Technology 14.5%

Industrials 13.9%

Sector Consumer Discretionary 13.6%

Weightings Materials 7.1%

Utilities 4.1%

Energy 3.5%

Consumer Staples 2.0%

Telecommunications 0.0%

¹ Source: Bloomberg as of March 30, 2018.

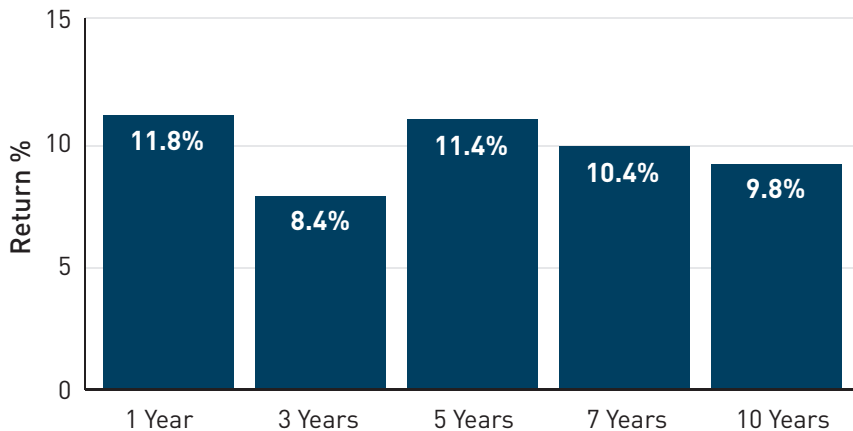
Russell 2000® Index – Historical Look at Gains/Losses

This chart illustrates the number of times the Index has gained or lost within various percentage ranges across different time periods, occurring over 35 years from 1983 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	409	293	116	52	23	16	13	4	7	1	0	133	88	56	16
3-Year	385	335	50	13	5	8	9	7	6	2	0	54	76	77	128
5-Year	361	325	36	19	10	1	4	1	1	0	0	39	19	59	208
7-Year	337	333	4	2	0	2	0	0	0	0	0	12	18	39	264
10-Year	301	300	1	1	0	0	0	0	0	0	0	7	6	7	280

Source: Bloomberg. This chart represents the number of times the Russell 2000® Index dropped and gained a defined amount over 1-, 3-, 5-, 7- and 10-year rolling periods in the past 35 years with monthly observations commencing on March 31, 1983 and ending on March 30, 2018. The Index is an unmanaged group of securities and is considered to be representative of U.S. small cap companies. 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.

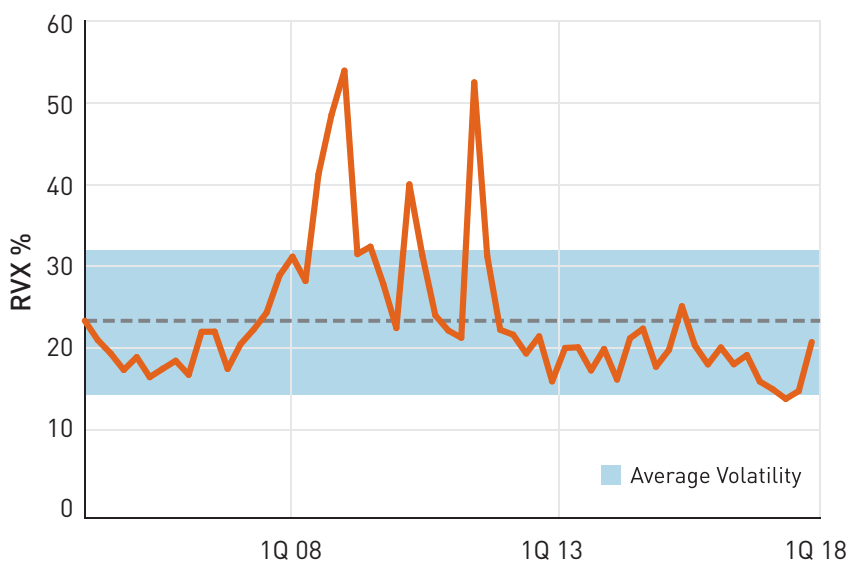
Russell 2000® Index – Trailing Returns as of March 30, 2018



The illustrated annualized total returns provide a snapshot of the Russell 2000® 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. 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.

Russell 2000® Index – Historical Volatility



The Russell 2000® volatility is demonstrated through the CBOE (Chicago Board Options Exchange) Russell 2000 Volatility Index (ticker: RVX). It is a key measure of market expectations of 30-day volatility conveyed by Russell 2000® stock index option prices. 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 Russell 2000® has the potential to change dramatically over a short period of time, in either direction.

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 on the last trading day of each quarter from RVX inception on March 31, 2004 through March 30, 2018. The average volatility range illustrated here is based on the average RVX 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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The investment products discussed herein are considered complex investment products. Such products contain unique features, risks, terms, conditions, fees, charges and expenses specific to each product. The overall performance of the product is dependent upon the performance of an underlying or linked derivative financial instrument, formula, or strategy. Return of principal is not guaranteed and is subject to the credit risk of the issuer. Investments in complex products are subject to the risks of the underlying reference asset classes to which the product may be linked, which include, but are not limited to, market risk, liquidity risk, call risk, income risk as well as other risks associated with foreign, developing or emerging markets, such as currency, political, and economic risks. Depending upon the particular complex product, participation in any underlying Market-Linked Product is subject to certain caps and restrictions. Any investment product with leverage associated may work for or against the investor. Market-Linked Products are subject to the credit risk of the issuer. Investors who sell complex products or Market-Linked Products prior to maturity are subject to the risk of loss of principal, as there may not be an active secondary market. You should not purchase a complex investment product until you have read the specific offering documentation and understand the specific investment terms, features, risks, fees, charges and expenses of such investment.

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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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