

Market-Linked Products Underlier

S&P 500[®] Equal Weight Index

Market-Linked Products, considered complex investments, may be linked to the performance of an underlying asset, such as the S&P 500[®] Equal Weight 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.

S&P 500[®] Equal Weight 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 the different time periods within the past 15 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	169	127	42	26	8	6	2	0	0	0	0	0	34	49	27	6	11
3-Yr	145	144	1	0	1	0	0	0	0	0	0	0	3	10	39	26	66
5-Yr	121	121	0	0	0	0	0	0	0	0	0	0	1	1	4	12	103
7-Yr	97	97	0	0	0	0	0	0	0	0	0	0	0	0	0	0	97
10-Yr	61	61	0	0	0	0	0	0	0	0	0	0	0	0	0	0	61

The chart below illustrates the **percentage of times**¹ (based on total rolling periods) the Index’s return, measured from the beginning to the end of different time periods within the past 15 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	169	76%	24%	15%	5%	3%	1%	0%	0%	0%	0%	0%	20%	29%	16%	4%	7%
3-Yr	145	99%	1%	0%	1%	0%	0%	0%	0%	0%	0%	0%	2%	7%	27%	17%	46%
5-Yr	121	100%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	1%	1%	3%	10%	85%
7-Yr	97	100%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	100%
10-Yr	61	100%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	0%	100%

Source: Bloomberg. The charts above represent various rolling periods in the past 15 years with monthly observations commencing on December 31, 2008 and ending on December 29, 2023. The S&P 500[®] Equal Weight Index is an unmanaged group of securities and is considered to be representative of the U.S. stock market in general. The gains and losses reflect the monthly price 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.

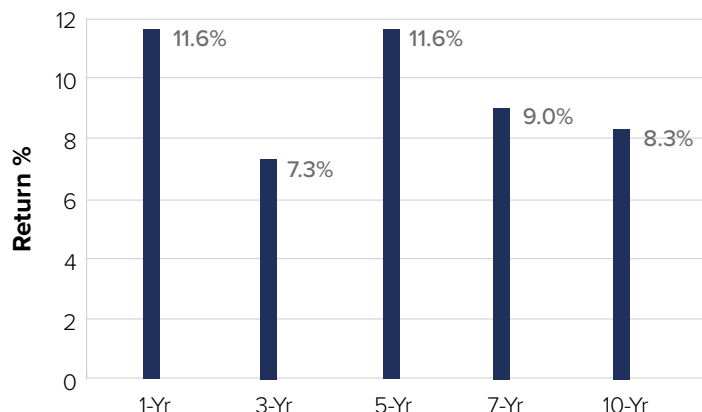
S&P 500® Equal Weight Index

Index information²

Launch date	January 8, 2003	
Ticker	SPW	
Stocks	505	
Sector weightings	Consumer Discretionary	23.0%
	Information Technology	16.7%
	Industrials	15.5%
	Health Care	15.0%
	Financials	11.4%
	Real Estate	4.0%
	Consumer Staples	4.0%
	Materials	3.9%
	Communication Services	2.5%
	Utilities	2.0%
	Energy	2.0%

— S&P 500® Equal Weight Index includes the same constituents as the cap-weighted S&P 500® but each company is allocated a fixed weight — or 0.2% of the index total at each quarterly rebalance

Trailing returns as of December 29, 2023³



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 29, 2023.

³ Source: Bloomberg as of December 29, 2023. 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.



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