# STRUCTURED PRODUCT ANALYSIS

Data as of December 31, 2019

## Hypothetical Return Distribution Simulation



**PERCENTAGE OF TIME** (y-axis: 0%, 5%, 10%, 15%, 20%)

Legend:
- ■ US EQUITY MARKET LINKED CD
- ■ US EQUITY INDEX

X-axis: HYPOTHETICAL ENDING VALUE OF $100,000 INVESTED ($0, $20,000, $40,000, $60,000, $80,000, $100,000, $120,000, $140,000, $160,000, $180,000, $200,000, $220,000, $240,000, $260,000, $280,000, $300,000, $320,000, $340,000, $360,000, $380,000, $400,000, $420,000, $440,000, $460,000, $480,000, $500,000)
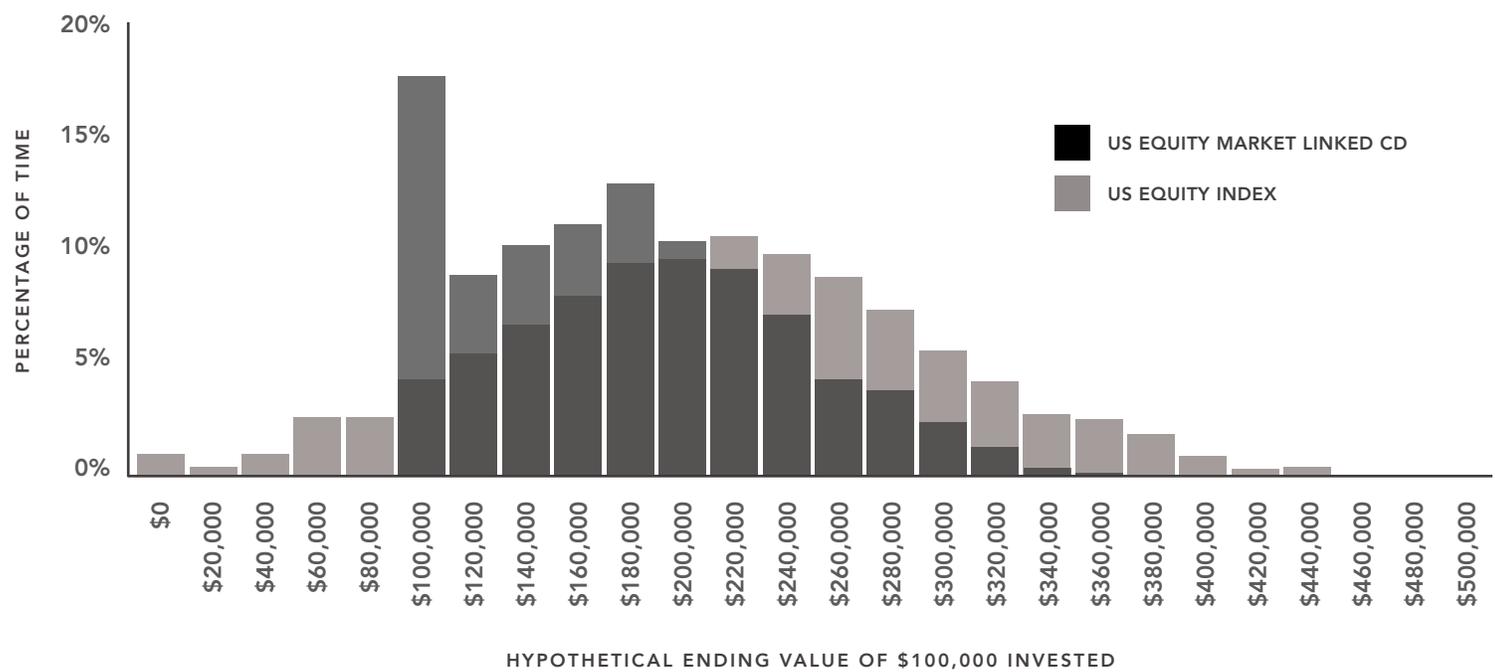
## Historical 7-Year Rolling Returns 1977-2019

| | US EQUITY MARKET LINKED CD | | | US EQUITY INDEX | | |
|---|---|---|---|---|---|---|
| | Worst | Average | Best | Worst | Average | Best |
| HYPOTHETICAL CUMULATIVE RETURNS | 0.0% | 79.3% | 237.2% | -24.0% | 121.5% | 326.3% |
| HYPOTHETICAL ENDING VALUE OF $100,000 INVESTED | $100,000 | $179,320 | $337,210 | $75,980 | $221,490 | $426,260 |

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