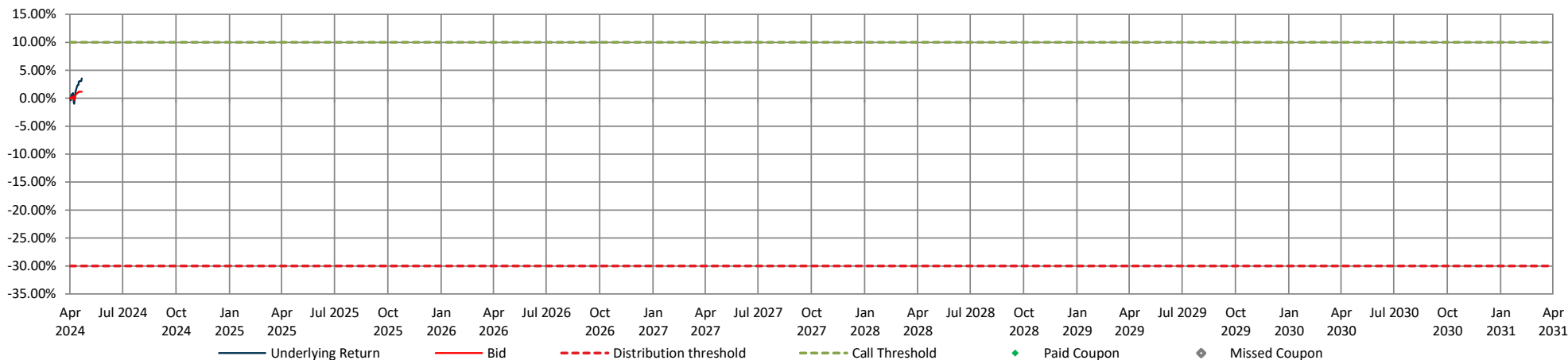


## Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the American market (USD), Class F, due on April 24, 2031



### Performance

Reference Portfolio		Underlying	
Current return:	3.54%	Initial price:	505.41
Maximum return:	3.54%	Current price:	523.30
Minimum return:	-1.00%	Barrier price:	353.79
% of time the return was negative:	26.67%	Call Threshold:	555.95

### Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
5/16/2024	5/24/2024	-30.00%	\$ 0.67	-	
6/14/2024	6/25/2024	-30.00%	\$ 0.67	-	
7/17/2024	7/24/2024	-30.00%	\$ 0.67	-	
8/19/2024	8/26/2024	-30.00%	\$ 0.67	-	
9/17/2024	9/24/2024	-30.00%	\$ 0.67	-	
10/17/2024	10/24/2024	-30.00%	\$ 0.67	-	
11/18/2024	11/25/2024	-30.00%	\$ 0.67	-	
12/17/2024	12/24/2024	-30.00%	\$ 0.67	-	
1/16/2025	1/24/2025	-30.00%	\$ 0.67	-	
2/14/2025	2/24/2025	-30.00%	\$ 0.67	-	
3/17/2025	3/24/2025	-30.00%	\$ 0.67	-	
4/16/2025	4/24/2025	-30.00%	\$ 0.67	-	
5/16/2025	5/27/2025	-30.00%	\$ 0.67	-	

### Secondary Market

Secondary Market		Coupons	
Current bid:	\$101.17	Paid Coupons	0 Times
Current ETC:	\$0.00	Total Amount Paid	\$0.000
Intrinsic Value:	\$100.00		
Currency:	USD	Missed Coupons	0 Times

### Note Summary

General Information		Pricing	
Issuance date:	4/24/2024	Barrier:	-30.00%
Maturity date:	4/24/2031	Distribution:	8.04%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.93 years		