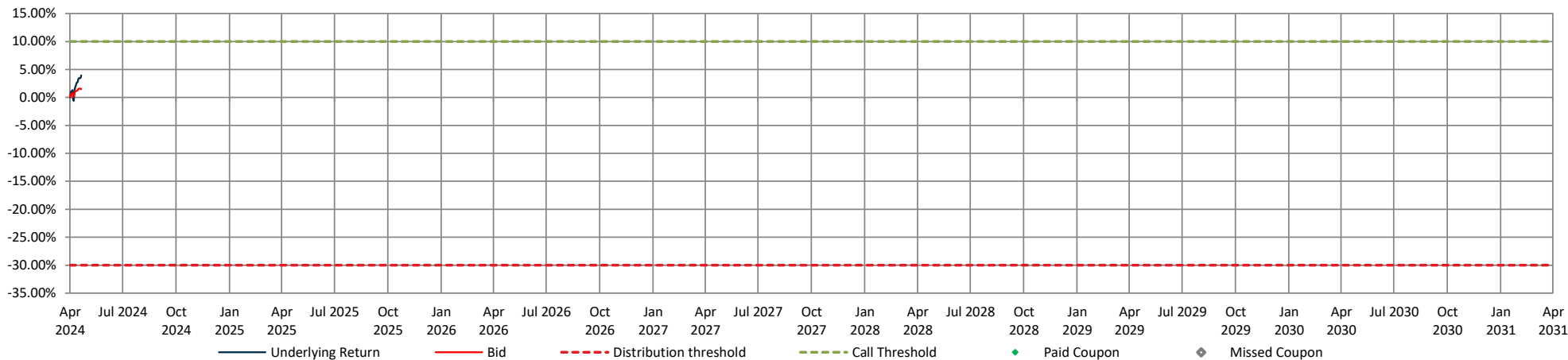


## Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the American market (USD), due on April 25, 2031



### Performance

Reference Portfolio		Underlying	
Current return:	3.93%	Initial price:	503.49
Maximum return:	3.93%	Current price:	523.30
Minimum return:	-0.62%	Barrier price:	352.44
% of time the return was negative:	14.29%	Call Threshold:	553.84

### Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
5/17/2024	5/28/2024	-30.00%	\$ 0.55	-	
6/14/2024	6/25/2024	-30.00%	\$ 0.55	-	
7/18/2024	7/25/2024	-30.00%	\$ 0.55	-	
8/19/2024	8/26/2024	-30.00%	\$ 0.55	-	
9/18/2024	9/25/2024	-30.00%	\$ 0.55	-	
10/18/2024	10/25/2024	-30.00%	\$ 0.55	-	
11/18/2024	11/25/2024	-30.00%	\$ 0.55	-	
12/18/2024	12/27/2024	-30.00%	\$ 0.55	-	
1/17/2025	1/27/2025	-30.00%	\$ 0.55	-	
2/18/2025	2/25/2025	-30.00%	\$ 0.55	-	
3/18/2025	3/25/2025	-30.00%	\$ 0.55	-	
4/17/2025	4/25/2025	-30.00%	\$ 0.55	-	
5/16/2025	5/27/2025	-30.00%	\$ 0.55	-	

### Secondary Market

		Coupons	
Current bid:	\$101.47	Paid Coupons	0 Times
Current ETC:	\$3.00	Total Amount Paid	\$0.000
Intrinsic Value:	\$100.00		
Currency:	USD	Missed Coupons	0 Times

### Note Summary

General Information		Pricing	
Issuance date:	4/25/2024	Barrier:	-30.00%
Maturity date:	4/25/2031	Distribution:	6.54%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.93 years		