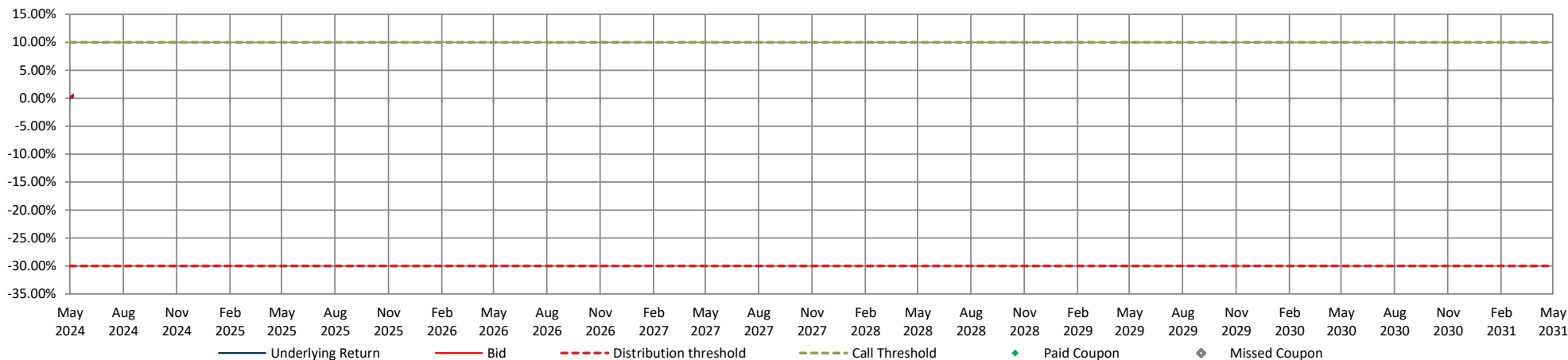


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the American market (USD), Class F, due on May 9, 2031



Performance

Reference Portfolio		Underlying	
Current return:	0.60%	Initial price:	520.17
Maximum return:	0.60%	Current price:	523.30
Minimum return:	0.00%	Barrier price:	364.12
% of time the return was negative:	0.00%	Call Threshold:	572.19

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
6/3/2024	6/10/2024	-30.00%	\$	0.67	-
6/28/2024	7/9/2024	-30.00%	\$	0.67	-
8/1/2024	8/9/2024	-30.00%	\$	0.67	-
8/30/2024	9/9/2024	-30.00%	\$	0.67	-
10/2/2024	10/9/2024	-30.00%	\$	0.67	-
11/4/2024	11/12/2024	-30.00%	\$	0.67	-
12/2/2024	12/9/2024	-30.00%	\$	0.67	-
1/2/2025	1/9/2025	-30.00%	\$	0.67	-
2/3/2025	2/10/2025	-30.00%	\$	0.67	-
3/3/2025	3/10/2025	-30.00%	\$	0.67	-
4/2/2025	4/9/2025	-30.00%	\$	0.67	-
5/2/2025	5/9/2025	-30.00%	\$	0.67	-

Secondary Market

Secondary Market		Coupons	
Current bid:	\$100.59	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:	5/9/2024	Barrier:	-30.00%
Maturity date:	5/9/2031	Distribution:	8.04%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.97 years		