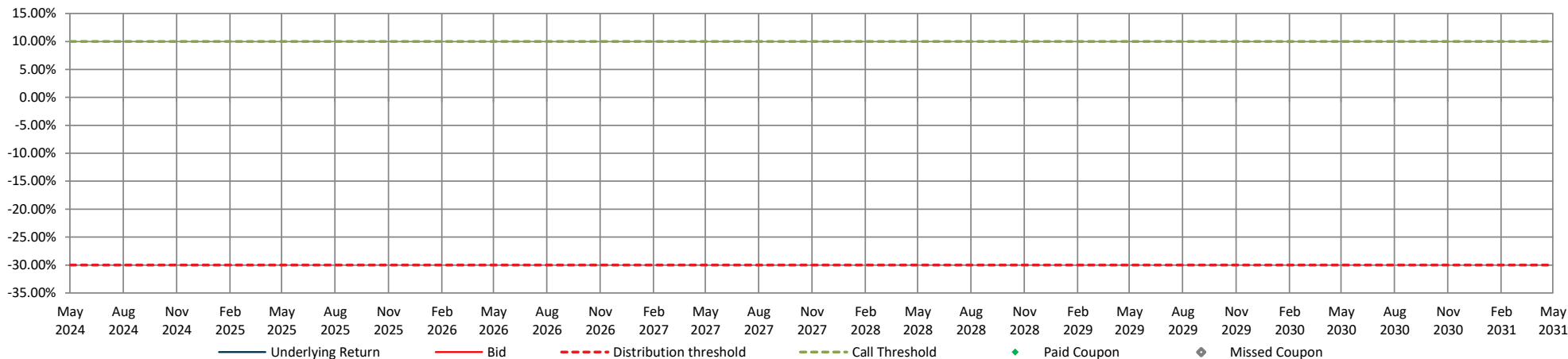


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the Solactive United States Big Banks Index 3.25% AR (USD), due on May 14, 2031



Performance

Reference Portfolio	Underlying
Current return:	0.00%
Maximum return:	0.00%
Minimum return:	0.00%
% of time the return was negative:	0.00%
	Initial price: 1882.56
	Current price: 1882.56
	Barrier price: 1317.79
	Call Threshold: 2070.82

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
6/7/2024	6/14/2024	-30.00%	\$ 0.80	-	
7/8/2024	7/15/2024	-30.00%	\$ 0.80	-	
8/7/2024	8/14/2024	-30.00%	\$ 0.80	-	
9/9/2024	9/16/2024	-30.00%	\$ 0.80	-	
10/7/2024	10/15/2024	-30.00%	\$ 0.80	-	
11/6/2024	11/14/2024	-30.00%	\$ 0.80	-	
12/9/2024	12/16/2024	-30.00%	\$ 0.80	-	
1/7/2025	1/14/2025	-30.00%	\$ 0.80	-	
2/7/2025	2/14/2025	-30.00%	\$ 0.80	-	
3/7/2025	3/14/2025	-30.00%	\$ 0.80	-	
4/7/2025	4/14/2025	-30.00%	\$ 0.80	-	
5/7/2025	5/14/2025	-30.00%	\$ 0.80	-	

Secondary Market

Secondary Market	Coupons
Current bid: \$100.00	Paid Coupons: 0 Times
Current ETC: \$3.60	Total Amount Paid: \$0.000
Intrinsic Value: \$100.00	
Currency: USD	Missed Coupons: 0 Times

Note Summary

General Information	Pricing
Issuance date: 5/14/2024	Barrier: -30.00%
Maturity date: 5/14/2031	Distribution: 9.60%
Term Length: 7.0 years	Participation: 0.00%
Remaining Term: 6.98 years	