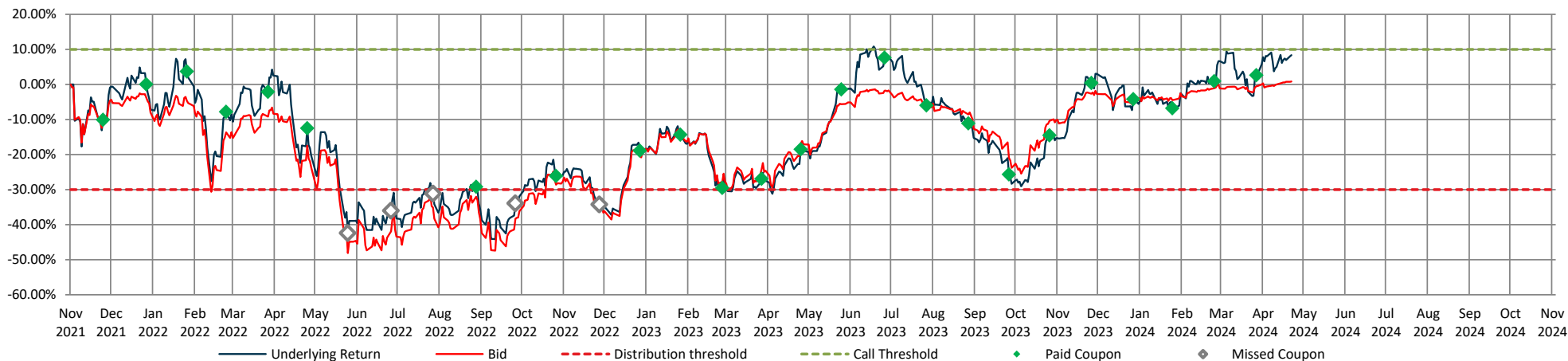


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to a portfolio of Travel and Leisure companies (USD), Class F, due on November 25, 2024



Performance

Reference Portfolio	
Current return:	8.35%
Maximum return:	10.85%
Minimum return:	-44.14%
% of time the return was negative:	81.16%

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
11/17/2023	11/27/2023	-14.51200%	-30.00%	\$ 1.07	Yes
12/18/2023	12/27/2023	0.45740%	-30.00%	\$ 1.07	Yes
1/18/2024	1/25/2024	-4.20420%	-30.00%	\$ 1.07	Yes
2/16/2024	2/26/2024	-6.77160%	-30.00%	\$ 1.07	Yes
3/18/2024	3/25/2024	0.95810%	-30.00%	\$ 1.07	Yes
4/18/2024	4/25/2024	2.66220%	-30.00%	\$ 1.07	Yes
5/17/2024	5/28/2024	-30.00%	-30.00%	\$ 1.07	-
6/14/2024	6/25/2024	-30.00%	-30.00%	\$ 1.07	-
7/18/2024	7/25/2024	-30.00%	-30.00%	\$ 1.07	-
8/19/2024	8/26/2024	-30.00%	-30.00%	\$ 1.07	-
9/18/2024	9/25/2024	-30.00%	-30.00%	\$ 1.07	-
10/18/2024	10/25/2024	-30.00%	-30.00%	\$ 1.07	-
11/18/2024	11/25/2024	-30.00%	-30.00%	\$ 1.07	-

Secondary Market

Secondary Market		Coupons	
Current bid:	\$100.84	Paid Coupons	24 Times
Current ETC:	\$0.00	Total Amount Paid	\$25.680
Intrinsic Value:	\$100.00		
Currency:	USD	Missed Coupons	5 Times

Note Summary

General Information		Pricing	
Issuance date:	11/23/2021	Barrier:	-30.00%
Maturity date:	11/25/2024	Distribution:	12.84%
Term Length:	3.0 years	Participation:	0.00%
Remaining Term:	0.51 years		