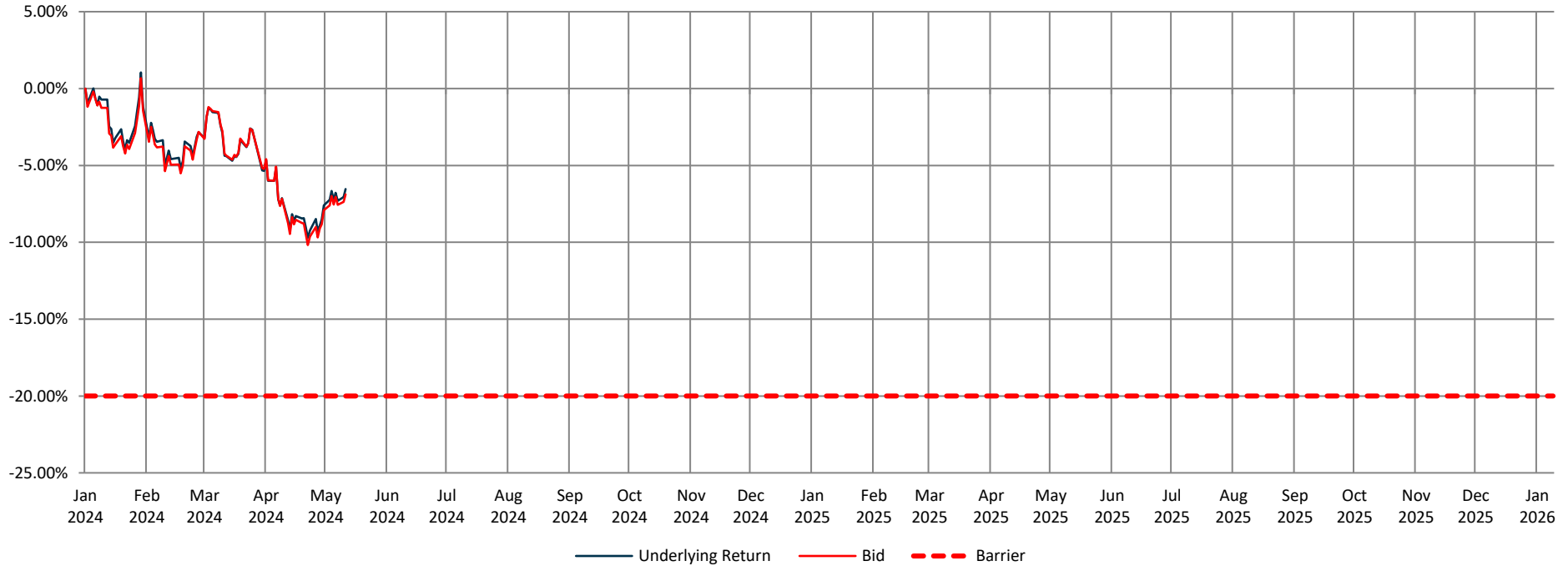


Performance Update

NBC Marathon™ (Accelerator) Note Securities (Maturity-Monitored Barrier) linked to the shares of the American Rates Market ETF (USD), Class F, due on January 12, 2026



Performance

Reference Portfolio

Current return:	-6.54%
Maximum return:	1.05%
Minimum return:	-9.71%
% of time the return was negative:	96.74%

Secondary Market

Current bid:	\$93.12
Current ETC:	\$0.00
Intrinsic Value	\$100.00
Currency:	USD

Underlying

Initial price:	97.22
Current price:	90.86
Barrier price:	77.78

Note Summary

General

Issuance date:	1/4/2024
Maturity date:	1/12/2026
Term Length:	2.0 years
Remaining Term:	1.64 years

Pricing

Barrier:	-20.00%
Participation:	120.00%

