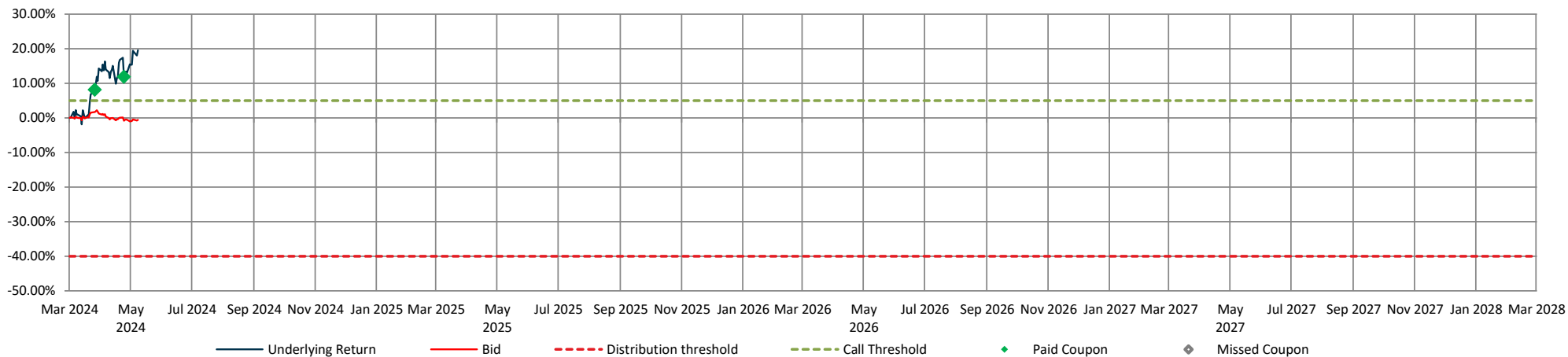


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the Global gold mining sector (USD), due on March 7, 2028



Performance

Reference Portfolio		Underlying	
Current return:	19.55%	Initial price:	29.61
Maximum return:	19.55%	Current price:	35.40
Minimum return:	-1.86%	Barrier price:	17.77
% of time the return was negative:	6.25%	Call Threshold:	31.09

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
4/1/2024	4/8/2024	8.17290%	-40.00%	\$ 0.63	Yes
4/30/2024	5/7/2024	11.88790%	-40.00%	\$ 0.63	Yes
5/31/2024	6/7/2024		-40.00%	\$ 0.63	-
6/27/2024	7/8/2024		-40.00%	\$ 0.63	-
7/30/2024	8/7/2024		-40.00%	\$ 0.63	-
8/30/2024	9/9/2024		-40.00%	\$ 0.63	-
9/27/2024	10/7/2024		-40.00%	\$ 0.63	-
10/31/2024	11/7/2024		-40.00%	\$ 0.63	-
12/2/2024	12/9/2024		-40.00%	\$ 0.63	-
1/2/2025	1/9/2025		-40.00%	\$ 0.63	-
1/31/2025	2/7/2025		-40.00%	\$ 0.63	-
2/28/2025	3/7/2025		-40.00%	\$ 0.63	-
3/31/2025	4/7/2025		-40.00%	\$ 0.63	-
4/30/2025	5/7/2025		-40.00%	\$ 0.63	-

Secondary Market

Secondary Market		Coupons	
Current bid:	\$99.46	Paid Coupons	2 Times
Current ETC:	\$1.20	Total Amount Paid	\$1.250
Intrinsic Value:	\$100.00		
Currency:	USD	Missed Coupons	0 Times

Note Summary

General Information		Pricing	
Issuance date:	3/7/2024	Barrier:	-40.00%
Maturity date:	3/7/2028	Distribution:	7.50%
Term Length:	4.0 years	Participation:	0.00%
Remaining Term:	3.79 years		