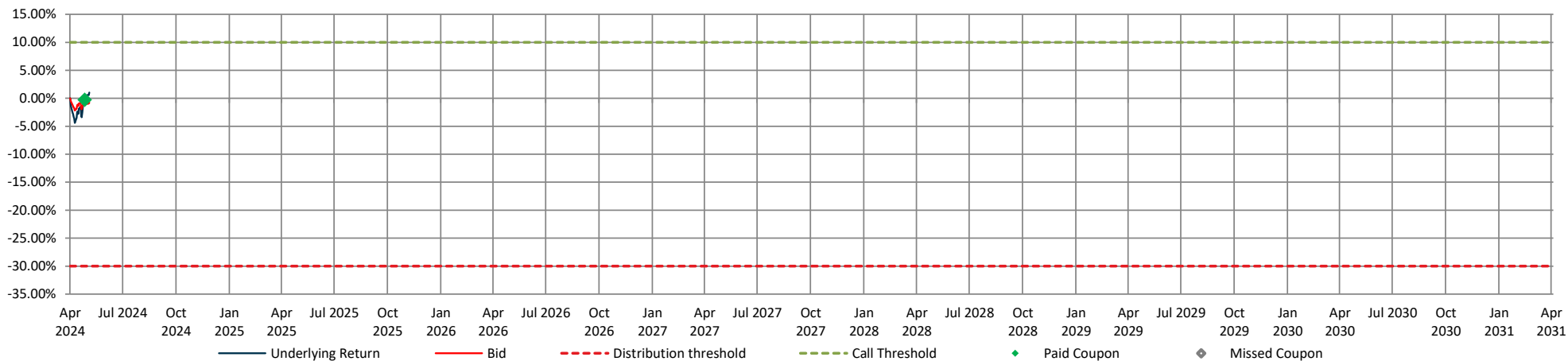


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the American market (USD), due on April 14, 2031



Performance

Reference Portfolio		Underlying	
Current return:	1.02%	Initial price:	518.00
Maximum return:	1.02%	Current price:	523.30
Minimum return:	-4.41%	Barrier price:	362.60
% of time the return was negative:	79.17%	Call Threshold:	569.80

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
5/6/2024	5/13/2024	-0.27610%	-30.00%	\$ 0.55	Yes
6/4/2024	6/11/2024		-30.00%	\$ 0.55	-
7/3/2024	7/11/2024		-30.00%	\$ 0.55	-
8/2/2024	8/12/2024		-30.00%	\$ 0.55	-
9/4/2024	9/11/2024		-30.00%	\$ 0.55	-
10/4/2024	10/11/2024		-30.00%	\$ 0.55	-
11/4/2024	11/12/2024		-30.00%	\$ 0.55	-
12/4/2024	12/11/2024		-30.00%	\$ 0.55	-
1/6/2025	1/13/2025		-30.00%	\$ 0.55	-
2/4/2025	2/11/2025		-30.00%	\$ 0.55	-
3/4/2025	3/11/2025		-30.00%	\$ 0.55	-
4/4/2025	4/11/2025		-30.00%	\$ 0.55	-
5/5/2025	5/12/2025		-30.00%	\$ 0.55	-

Secondary Market

Secondary Market		Coupons	
Current bid:	\$99.22	Paid Coupons	1 Time
Current ETC:	\$2.70	Total Amount Paid	\$0.545
Intrinsic Value:	\$100.00		
Currency:	USD	Missed Coupons	0 Times

Note Summary

General Information		Pricing	
Issuance date:	4/11/2024	Barrier:	-30.00%
Maturity date:	4/14/2031	Distribution:	6.54%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.89 years		