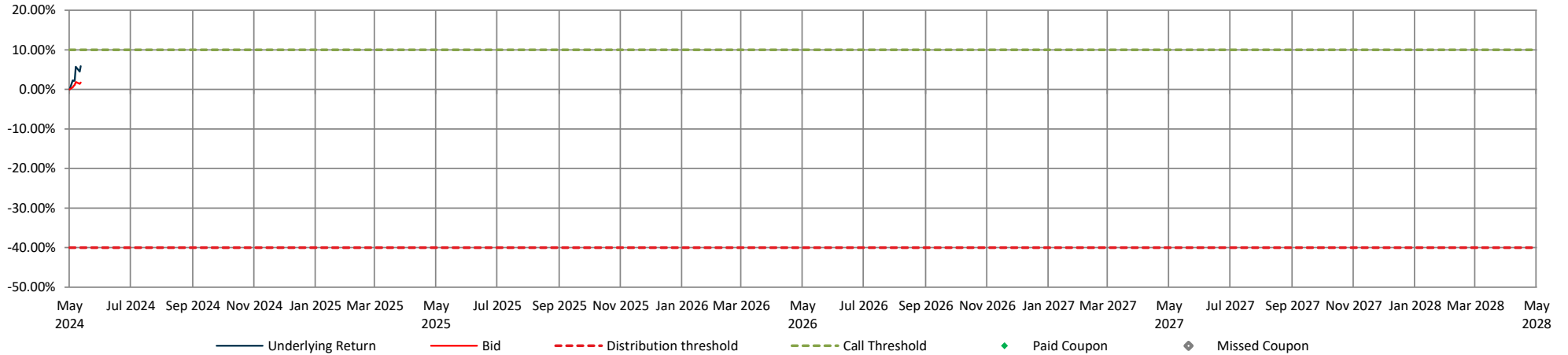


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the Global gold mining sector (USD), due on May 3, 2028



Performance

Reference Portfolio	Underlying
Current return:	5.86%
Maximum return:	5.86%
Minimum return:	0.00%
% of time the return was negative:	0.00%

Secondary Market	Coupons
Current bid:	\$101.75
Current ETC:	\$2.20
Intrinsic Value:	\$100.00
Currency:	USD

Note Summary

General Information	Pricing
Issuance date:	5/3/2024
Maturity date:	5/3/2028
Term Length:	4.0 years
Remaining Term:	3.95 years

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
5/24/2024	6/3/2024	-40.00%	-40.00%	\$ 0.72	-
6/25/2024	7/3/2024	-40.00%	-40.00%	\$ 0.72	-
7/29/2024	8/6/2024	-40.00%	-40.00%	\$ 0.72	-
8/26/2024	9/3/2024	-40.00%	-40.00%	\$ 0.72	-
9/25/2024	10/3/2024	-40.00%	-40.00%	\$ 0.72	-
10/28/2024	11/4/2024	-40.00%	-40.00%	\$ 0.72	-
11/25/2024	12/3/2024	-40.00%	-40.00%	\$ 0.72	-
12/20/2024	12/31/2024	-40.00%	-40.00%	\$ 0.72	-
1/27/2025	2/3/2025	-40.00%	-40.00%	\$ 0.72	-
2/24/2025	3/3/2025	-40.00%	-40.00%	\$ 0.72	-
3/27/2025	4/3/2025	-40.00%	-40.00%	\$ 0.72	-
4/28/2025	5/5/2025	-40.00%	-40.00%	\$ 0.72	-