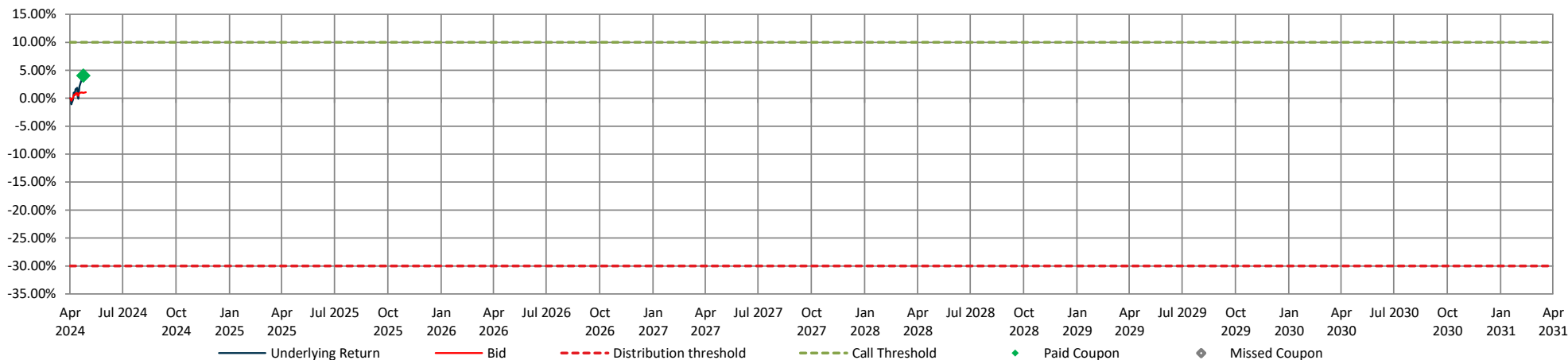


## Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the American market, Class F, due on April 17, 2031



### Performance

Reference Portfolio	Underlying
Current return:	4.52%
Maximum return:	4.52%
Minimum return:	-1.10%
% of time the return was negative:	20.00%

Secondary Market	Coupons
Current bid:	\$101.06
Current ETC:	\$0.00
Intrinsic Value:	\$100.00
Currency:	CAD

### Note Summary

General Information	Pricing
Issuance date:	4/17/2024
Maturity date:	4/17/2031
Term Length:	7.0 years
Remaining Term:	6.90 years

### Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
5/10/2024	5/17/2024	4.04330%	-30.00%	\$ 0.65	Yes
6/10/2024	6/17/2024		-30.00%	\$ 0.65	-
7/10/2024	7/17/2024		-30.00%	\$ 0.65	-
8/12/2024	8/19/2024		-30.00%	\$ 0.65	-
9/10/2024	9/17/2024		-30.00%	\$ 0.65	-
10/9/2024	10/17/2024		-30.00%	\$ 0.65	-
11/8/2024	11/18/2024		-30.00%	\$ 0.65	-
12/10/2024	12/17/2024		-30.00%	\$ 0.65	-
1/10/2025	1/17/2025		-30.00%	\$ 0.65	-
2/10/2025	2/18/2025		-30.00%	\$ 0.65	-
3/10/2025	3/17/2025		-30.00%	\$ 0.65	-
4/10/2025	4/17/2025		-30.00%	\$ 0.65	-
5/12/2025	5/20/2025		-30.00%	\$ 0.65	-