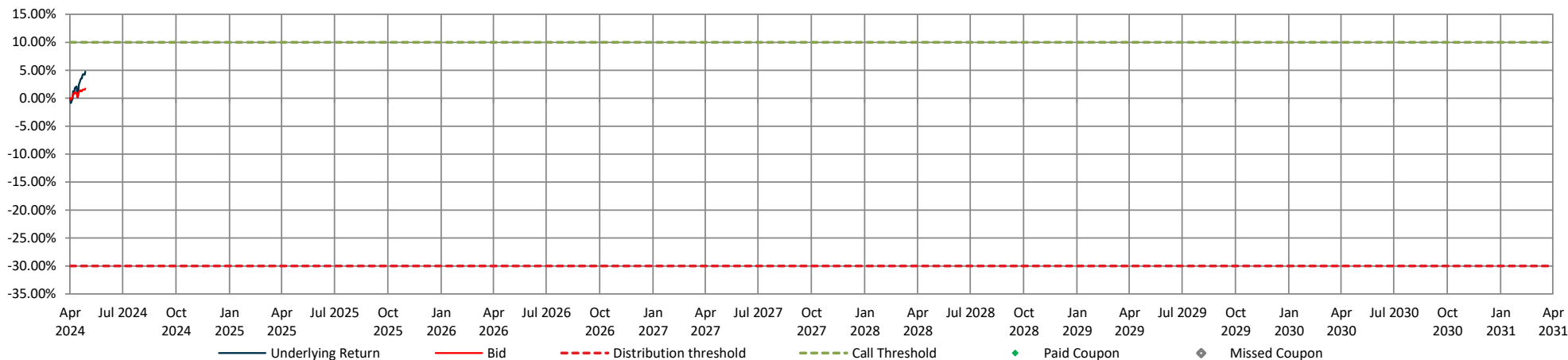


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the American market, due on April 18, 2031



Performance

Reference Portfolio	Underlying
Current return:	4.76%
Maximum return:	4.76%
Minimum return:	-0.88%
% of time the return was negative:	10.53%

Secondary Market	Coupons
Current bid:	\$101.72
Current ETC:	\$3.00
Intrinsic Value:	\$100.00
Currency:	CAD

Note Summary

General Information	Pricing
Issuance date:	4/18/2024
Maturity date:	4/18/2031
Term Length:	7.0 years
Remaining Term:	6.91 years

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
10/10/2024	10/18/2024	-30.00%	\$ 3.25	-	
4/11/2025	4/21/2025	-30.00%	\$ 3.25	-	
10/10/2025	10/20/2025	-30.00%	\$ 3.25	-	
4/13/2026	4/20/2026	-30.00%	\$ 3.25	-	
10/9/2026	10/19/2026	-30.00%	\$ 3.25	-	
4/12/2027	4/19/2027	-30.00%	\$ 3.25	-	
10/8/2027	10/18/2027	-30.00%	\$ 3.25	-	
4/10/2028	4/18/2028	-30.00%	\$ 3.25	-	
10/11/2028	10/18/2028	-30.00%	\$ 3.25	-	
4/11/2029	4/18/2029	-30.00%	\$ 3.25	-	
10/11/2029	10/18/2029	-30.00%	\$ 3.25	-	
4/11/2030	4/18/2030	-30.00%	\$ 3.25	-	
10/10/2030	10/18/2030	-30.00%	\$ 3.25	-	
4/10/2031	4/18/2031	-30.00%	\$ 3.25	-	