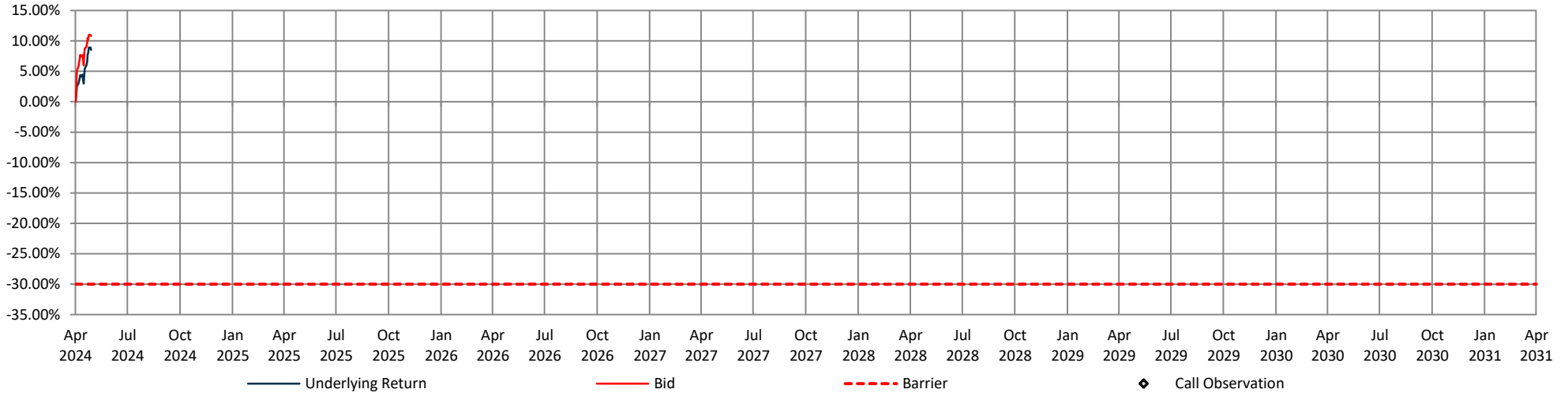


Performance Update

NBC Auto Callable Note Securities (Maturity-Monitored Barrier) linked to a portfolio of Canadian pipeline companies, Class F, due on April 17, 2031



Performance

Reference Portfolio	
Current return:	8.52%
Maximum return:	8.93%
Minimum return:	0.00%
% of time the return was negative:	0.00%

Secondary Market	
Current bid:	\$110.82
Current ETC:	\$0.00
Intrinsic Value:	\$118.00

Call Calendar

Valuation Date	Call Date	Return	Threshold	Call Price	Called
4/10/2025	4/17/2025		0.00%	\$18.00	-
4/10/2026	4/17/2026		0.00%	\$36.00	-
4/12/2027	4/19/2027		0.00%	\$54.00	-
4/7/2028	4/17/2028		0.00%	\$72.00	-
4/10/2029	4/17/2029		0.00%	\$90.00	-
4/10/2030	4/17/2030		0.00%	\$108.00	-
4/9/2031	4/17/2031		0.00%	\$126.00	-

Note Summary

General Information		Pricing	
Issuance date:	4/17/2024	Barrier:	-30.00%
Maturity date:	4/17/2031	Participation:	50.00%
Term Length:	7.0 years		
Remaining Term:	6.90 years		

