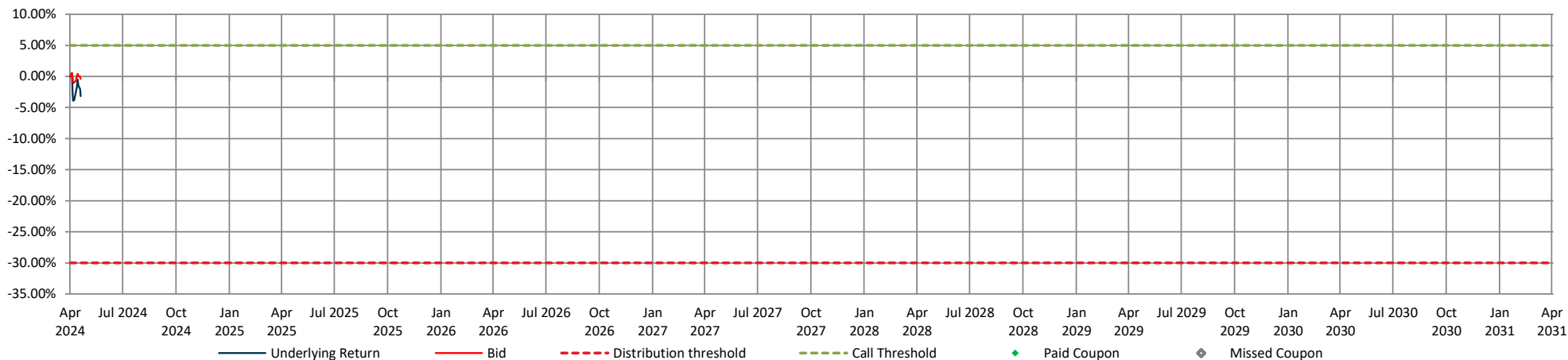


Performance Update

NBC Auto Callable Contingent Income Note Securities (Geared Buffer) linked to a portfolio of Canadian energy companies, due on April 28, 2031



Performance

Reference Portfolio	
Current return:	-3.19%
Maximum return:	0.46%
Minimum return:	-3.89%
% of time the return was negative:	84.62%

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
5/17/2024	5/27/2024	-30.00%	\$ 0.69	-	
6/18/2024	6/26/2024	-30.00%	\$ 0.69	-	
7/19/2024	7/26/2024	-30.00%	\$ 0.69	-	
8/19/2024	8/26/2024	-30.00%	\$ 0.69	-	
9/19/2024	9/26/2024	-30.00%	\$ 0.69	-	
10/21/2024	10/28/2024	-30.00%	\$ 0.69	-	
11/19/2024	11/26/2024	-30.00%	\$ 0.69	-	
12/18/2024	12/27/2024	-30.00%	\$ 0.69	-	
1/20/2025	1/27/2025	-30.00%	\$ 0.69	-	
2/19/2025	2/26/2025	-30.00%	\$ 0.69	-	
3/19/2025	3/26/2025	-30.00%	\$ 0.69	-	
4/21/2025	4/28/2025	-30.00%	\$ 0.69	-	
5/16/2025	5/26/2025	-30.00%	\$ 0.69	-	

Secondary Market

Coupons	
Current bid:	\$99.60
Current ETC:	\$3.30
Intrinsic Value:	\$100.00
Currency:	CAD
Paid Coupons	0 Times
Total Amount Paid	\$0.000
Missed Coupons	0 Times

Note Summary

General Information		Pricing	
Issuance date:	4/26/2024	Barrier:	-25.00%
Maturity date:	4/28/2031	Distribution:	8.22%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.94 years		