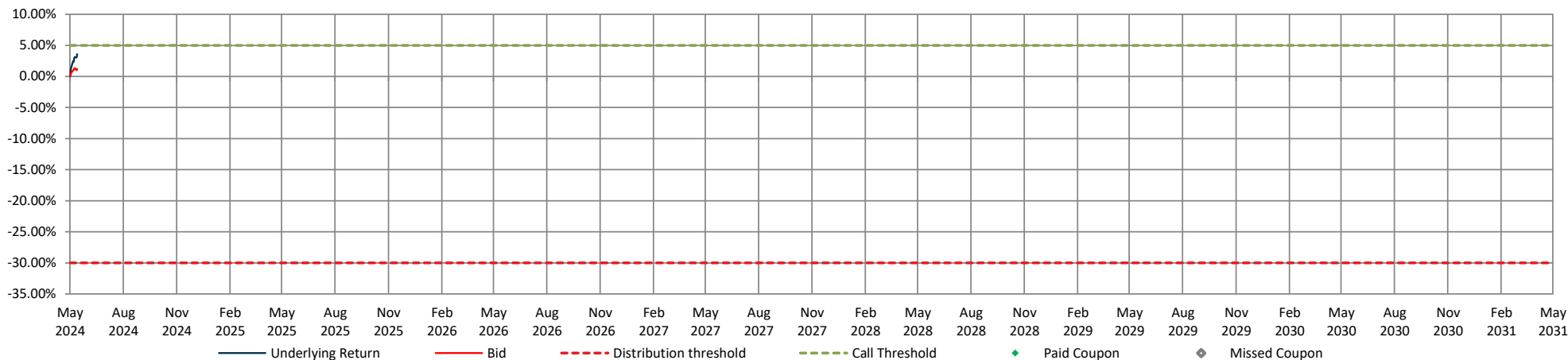


## Performance Update

**NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the American market, due on May 2, 2031**



### Performance

Reference Portfolio	Underlying
Current return:	3.59%
Maximum return:	3.59%
Minimum return:	0.00%
% of time the return was negative:	0.00%
	Initial price: 53.15
	Current price: 55.06
	Barrier price: 37.21
	Call Threshold: 55.81

### Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
10/28/2024	11/4/2024	-30.00%	\$ 3.08	-	
4/25/2025	5/2/2025	-30.00%	\$ 3.08	-	
10/27/2025	11/3/2025	-30.00%	\$ 3.08	-	
4/27/2026	5/4/2026	-30.00%	\$ 3.08	-	
10/26/2026	11/2/2026	-30.00%	\$ 3.08	-	
4/26/2027	5/3/2027	-30.00%	\$ 3.08	-	
10/26/2027	11/2/2027	-30.00%	\$ 3.08	-	
4/25/2028	5/2/2028	-30.00%	\$ 3.08	-	
10/26/2028	11/2/2028	-30.00%	\$ 3.08	-	
4/25/2029	5/2/2029	-30.00%	\$ 3.08	-	
10/26/2029	11/2/2029	-30.00%	\$ 3.08	-	
4/25/2030	5/2/2030	-30.00%	\$ 3.08	-	
10/28/2030	11/4/2030	-30.00%	\$ 3.08	-	
4/25/2031	5/2/2031	-30.00%	\$ 3.08	-	

### Secondary Market

Secondary Market	Coupons
Current bid:	\$101.21
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:	5/2/2024
Maturity date:	5/2/2031
Term Length:	7.0 years
Remaining Term:	6.95 years
	Barrier: -30.00%
	Distribution: 6.15%
	Participation: 0.00%