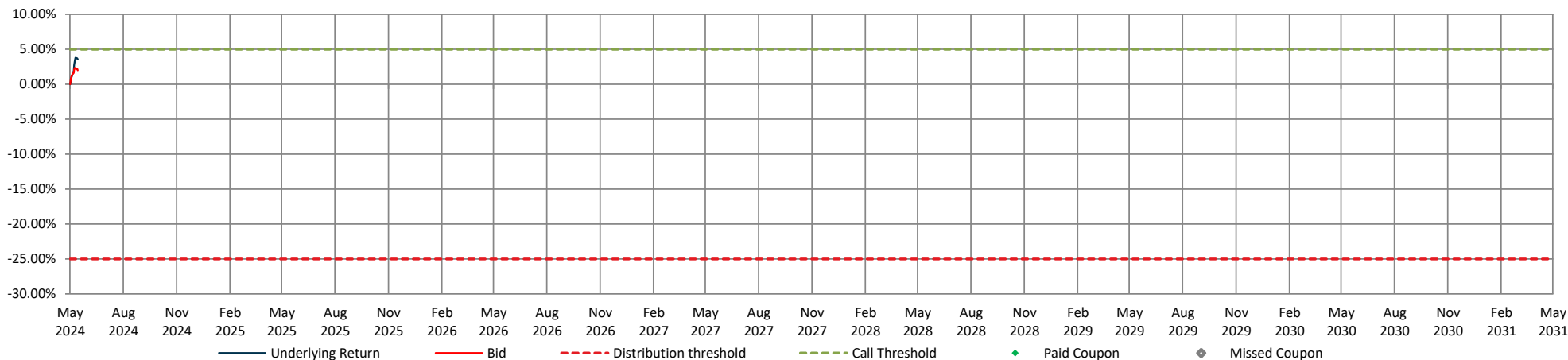


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to a portfolio of Canadian companies, due on May 1, 2031



Performance

Reference Portfolio	
Current return:	3.54%
Maximum return:	3.79%
Minimum return:	0.00%
% of time the return was negative:	0.00%

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
5/27/2024	6/3/2024	-25.00%	-25.00%	\$ 0.75	-
6/21/2024	7/2/2024	-25.00%	-25.00%	\$ 0.75	-
7/25/2024	8/1/2024	-25.00%	-25.00%	\$ 0.75	-
8/26/2024	9/3/2024	-25.00%	-25.00%	\$ 0.75	-
9/23/2024	10/1/2024	-25.00%	-25.00%	\$ 0.75	-
10/25/2024	11/1/2024	-25.00%	-25.00%	\$ 0.75	-
11/25/2024	12/2/2024	-25.00%	-25.00%	\$ 0.75	-
12/20/2024	12/31/2024	-25.00%	-25.00%	\$ 0.75	-
1/27/2025	2/3/2025	-25.00%	-25.00%	\$ 0.75	-
2/24/2025	3/3/2025	-25.00%	-25.00%	\$ 0.75	-
3/25/2025	4/1/2025	-25.00%	-25.00%	\$ 0.75	-
4/24/2025	5/1/2025	-25.00%	-25.00%	\$ 0.75	-

Secondary Market

Secondary Market		Coupons	
Current bid:	\$102.00	Paid Coupons	0 Times
Current ETC:	\$3.30	Total Amount Paid	\$0.000
Intrinsic Value:	\$100.00		
Currency:	CAD	Missed Coupons	0 Times

Note Summary

General Information		Pricing	
Issuance date:	5/1/2024	Barrier:	-25.00%
Maturity date:	5/1/2031	Distribution:	9.00%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.95 years		