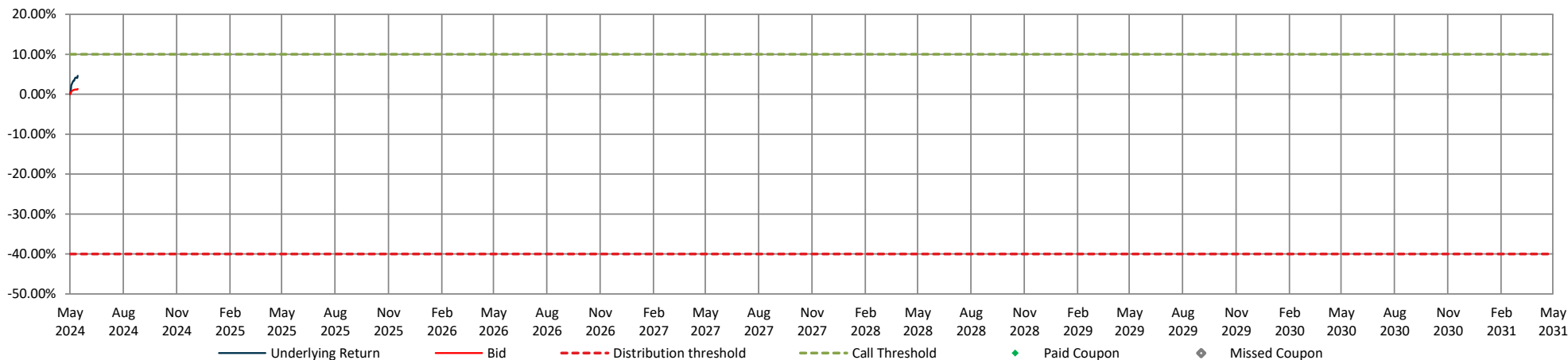


## Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the American market, Class F, due on May 1, 2031



### Performance

Reference Portfolio	Underlying
Current return:	4.62%
Maximum return:	4.62%
Minimum return:	0.00%
% of time the return was negative:	0.00%
	Initial price: 52.63
	Current price: 55.06
	Barrier price: 31.58
	Call Threshold: 57.89

### Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
5/24/2024	6/3/2024	-40.00%	\$ 0.59	-	
6/21/2024	7/2/2024	-40.00%	\$ 0.59	-	
7/25/2024	8/1/2024	-40.00%	\$ 0.59	-	
8/26/2024	9/3/2024	-40.00%	\$ 0.59	-	
9/23/2024	10/1/2024	-40.00%	\$ 0.59	-	
10/25/2024	11/1/2024	-40.00%	\$ 0.59	-	
11/22/2024	12/2/2024	-40.00%	\$ 0.59	-	
12/20/2024	12/31/2024	-40.00%	\$ 0.59	-	
1/27/2025	2/3/2025	-40.00%	\$ 0.59	-	
2/24/2025	3/3/2025	-40.00%	\$ 0.59	-	
3/25/2025	4/1/2025	-40.00%	\$ 0.59	-	
4/24/2025	5/1/2025	-40.00%	\$ 0.59	-	

### Secondary Market

Secondary Market	Coupons
Current bid:	\$101.31
Current ETC:	\$0.00
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:	5/1/2024
Maturity date:	5/1/2031
Term Length:	7.0 years
Remaining Term:	6.95 years
	Barrier: -40.00%
	Distribution: 7.02%
	Participation: 0.00%