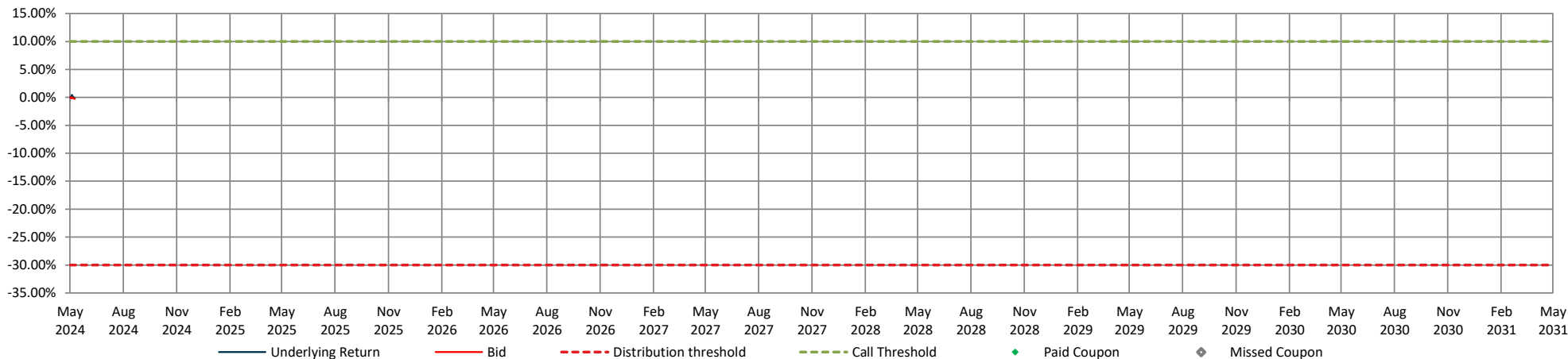


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the Canadian market, due on May 6, 2031



Performance

Reference Portfolio		Underlying	
Current return:	-0.15%	Initial price:	33.86
Maximum return:	0.44%	Current price:	33.81
Minimum return:	-0.15%	Barrier price:	23.70
% of time the return was negative:	42.86%	Call Threshold:	37.25

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
5/30/2024	6/6/2024	-30.00%	-30.00%	\$ 0.52	-
6/28/2024	7/8/2024	-30.00%	-30.00%	\$ 0.52	-
7/29/2024	8/6/2024	-30.00%	-30.00%	\$ 0.52	-
8/29/2024	9/6/2024	-30.00%	-30.00%	\$ 0.52	-
9/27/2024	10/7/2024	-30.00%	-30.00%	\$ 0.52	-
10/30/2024	11/6/2024	-30.00%	-30.00%	\$ 0.52	-
11/29/2024	12/6/2024	-30.00%	-30.00%	\$ 0.52	-
12/20/2024	12/31/2024	-30.00%	-30.00%	\$ 0.52	-
1/30/2025	2/6/2025	-30.00%	-30.00%	\$ 0.52	-
2/27/2025	3/6/2025	-30.00%	-30.00%	\$ 0.52	-
3/31/2025	4/7/2025	-30.00%	-30.00%	\$ 0.52	-
4/29/2025	5/6/2025	-30.00%	-30.00%	\$ 0.52	-

Secondary Market

		Coupons	
Current bid:	\$99.72	Paid Coupons	0 Times
Current ETC:	\$3.60	Total Amount Paid	\$0.000
Intrinsic Value:	\$100.00		
Currency:	CAD	Missed Coupons	0 Times

Note Summary

General Information		Pricing	
Issuance date:	5/6/2024	Barrier:	-30.00%
Maturity date:	5/6/2031	Distribution:	6.24%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.96 years		