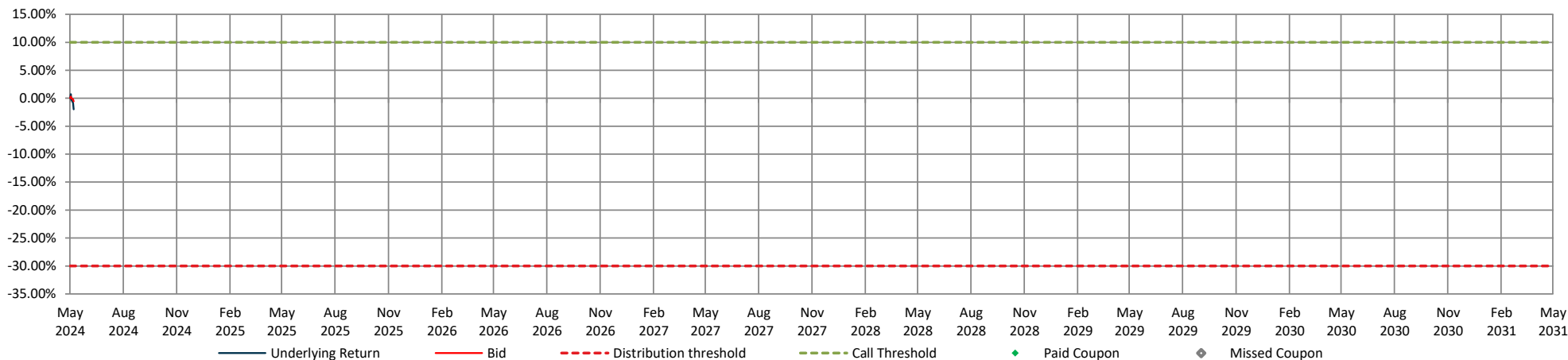


## Performance Update

**NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to a portfolio of Canadian energy companies, due on May 8, 2031**



### Performance

Reference Portfolio	
Current return:	-1.99%
Maximum return:	0.73%
Minimum return:	-1.99%
% of time the return was negative:	60.00%

### Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
6/3/2024	6/10/2024	-30.00%	-30.00%	\$ 0.70	-
6/28/2024	7/8/2024	-30.00%	-30.00%	\$ 0.70	-
7/31/2024	8/8/2024	-30.00%	-30.00%	\$ 0.70	-
8/30/2024	9/9/2024	-30.00%	-30.00%	\$ 0.70	-
10/1/2024	10/8/2024	-30.00%	-30.00%	\$ 0.70	-
11/1/2024	11/8/2024	-30.00%	-30.00%	\$ 0.70	-
12/2/2024	12/9/2024	-30.00%	-30.00%	\$ 0.70	-
1/2/2025	1/9/2025	-30.00%	-30.00%	\$ 0.70	-
2/3/2025	2/10/2025	-30.00%	-30.00%	\$ 0.70	-
3/3/2025	3/10/2025	-30.00%	-30.00%	\$ 0.70	-
4/1/2025	4/8/2025	-30.00%	-30.00%	\$ 0.70	-
5/1/2025	5/8/2025	-30.00%	-30.00%	\$ 0.70	-

### Secondary Market

Coupons			
Current bid:	\$99.44	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:	5/8/2024	Barrier:	-30.00%
Maturity date:	5/8/2031	Distribution:	8.34%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.96 years		