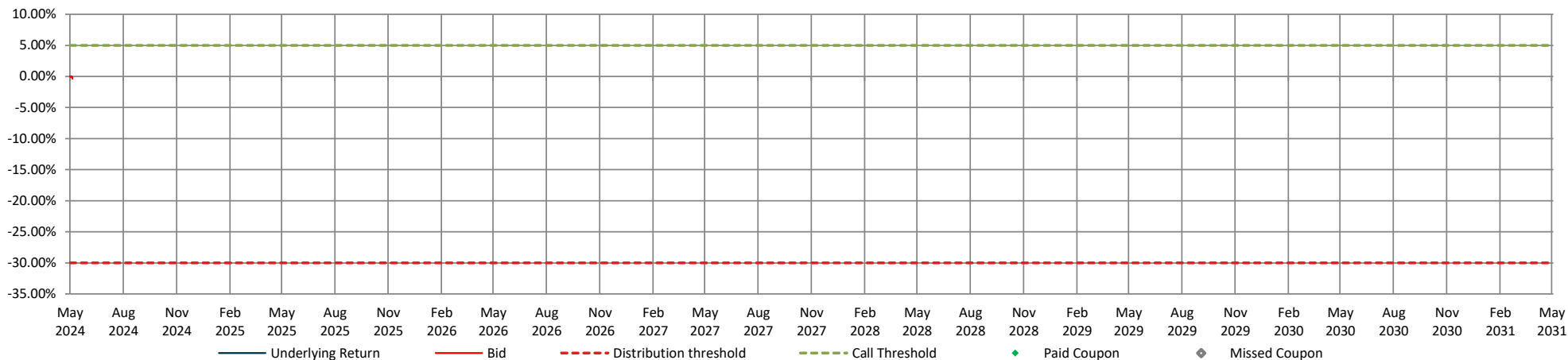


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to a portfolio of Canadian companies, due on May 12, 2031



Performance

Reference Portfolio	
Current return:	-0.22%
Maximum return:	0.00%
Minimum return:	-0.22%
% of time the return was negative:	66.67%

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%	\$ 0.68	-
7/3/2024	7/10/2024	-30.00%	-30.00%	\$ 0.68	-
8/2/2024	8/12/2024	-30.00%	-30.00%	\$ 0.68	-
9/3/2024	9/10/2024	-30.00%	-30.00%	\$ 0.68	-
10/3/2024	10/10/2024	-30.00%	-30.00%	\$ 0.68	-
11/4/2024	11/12/2024	-30.00%	-30.00%	\$ 0.68	-
12/3/2024	12/10/2024	-30.00%	-30.00%	\$ 0.68	-
1/2/2025	1/9/2025	-30.00%	-30.00%	\$ 0.68	-
2/3/2025	2/10/2025	-30.00%	-30.00%	\$ 0.68	-
3/3/2025	3/10/2025	-30.00%	-30.00%	\$ 0.68	-
4/3/2025	4/10/2025	-30.00%	-30.00%	\$ 0.68	-
5/5/2025	5/12/2025	-30.00%	-30.00%	\$ 0.68	-

Secondary Market

Coupons			
Current bid:	\$99.63	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:	5/10/2024	Barrier:	-30.00%
Maturity date:	5/12/2031	Distribution:	8.16%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.98 years		