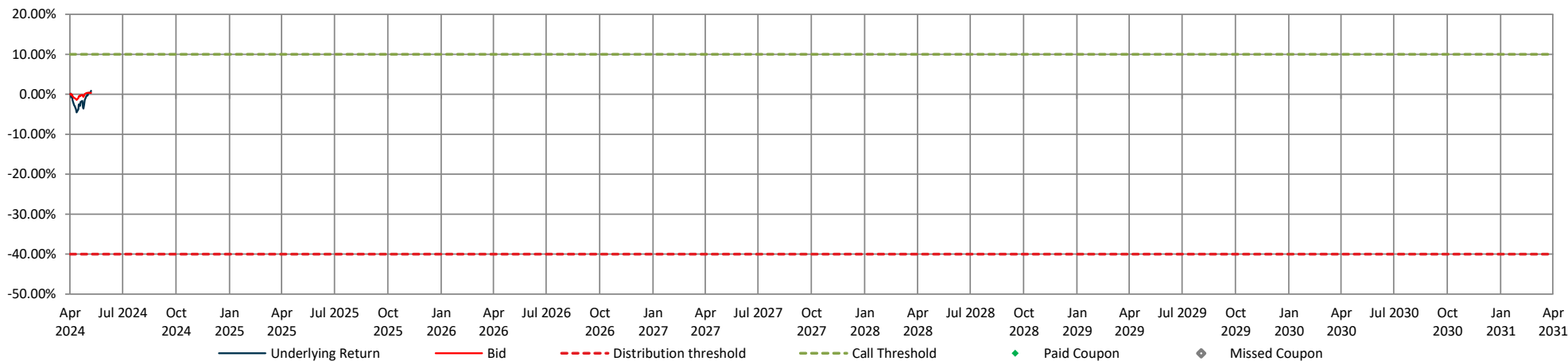


## Performance Update

**NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the American market, Class F, due on April 8, 2031**



### Performance

Reference Portfolio		Underlying	
Current return:	0.88%	Initial price:	54.58
Maximum return:	0.88%	Current price:	55.06
Minimum return:	-4.54%	Barrier price:	32.75
% of time the return was negative:	77.78%	Call Threshold:	60.04

### Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
10/1/2024	10/8/2024	-40.00%	\$ 3.63	-	
4/1/2025	4/8/2025	-40.00%	\$ 3.63	-	
10/1/2025	10/8/2025	-40.00%	\$ 3.63	-	
3/31/2026	4/8/2026	-40.00%	\$ 3.63	-	
10/1/2026	10/8/2026	-40.00%	\$ 3.63	-	
4/1/2027	4/8/2027	-40.00%	\$ 3.63	-	
10/1/2027	10/8/2027	-40.00%	\$ 3.63	-	
4/3/2028	4/10/2028	-40.00%	\$ 3.63	-	
9/29/2028	10/10/2028	-40.00%	\$ 3.63	-	
4/2/2029	4/9/2029	-40.00%	\$ 3.63	-	
9/28/2029	10/9/2029	-40.00%	\$ 3.63	-	
4/1/2030	4/8/2030	-40.00%	\$ 3.63	-	
10/1/2030	10/8/2030	-40.00%	\$ 3.63	-	
4/1/2031	4/8/2031	-40.00%	\$ 3.63	-	

### Secondary Market

		Coupons	
Current bid:	\$100.34	Paid Coupons	0 Times
Current ETC:	\$0.00	Total Amount Paid	\$0.000
Intrinsic Value:	\$100.00		
Currency:	CAD	Missed Coupons	0 Times

### Note Summary

General Information		Pricing	
Issuance date:	4/8/2024	Barrier:	-40.00%
Maturity date:	4/8/2031	Distribution:	7.25%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.88 years		