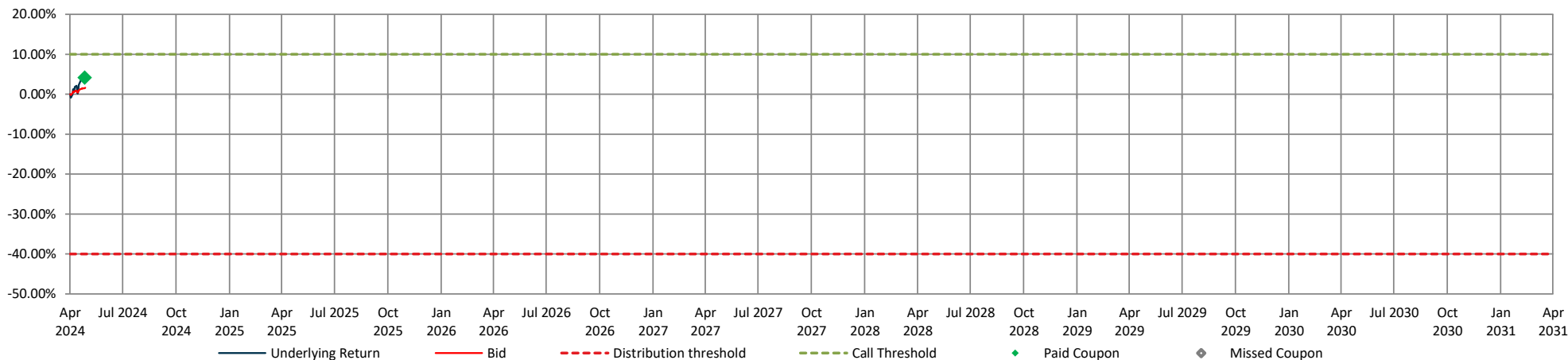


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the American market, Class F, due on April 18, 2031



Performance

Reference Portfolio	Underlying
Current return:	4.76%
Maximum return:	4.76%
Minimum return:	-0.88%
% of time the return was negative:	10.53%

Secondary Market	Coupons
Current bid:	\$101.61
Current ETC:	\$0.00
Intrinsic Value:	\$100.00
Currency:	CAD

Note Summary

General Information	Pricing
Issuance date:	4/18/2024
Maturity date:	4/18/2031
Term Length:	7.0 years
Remaining Term:	6.91 years

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
5/13/2024	5/21/2024	4.18570%	-40.00%	\$ 0.59	Yes
6/11/2024	6/18/2024		-40.00%	\$ 0.59	-
7/11/2024	7/18/2024		-40.00%	\$ 0.59	-
8/12/2024	8/19/2024		-40.00%	\$ 0.59	-
9/11/2024	9/18/2024		-40.00%	\$ 0.59	-
10/10/2024	10/18/2024		-40.00%	\$ 0.59	-
11/8/2024	11/18/2024		-40.00%	\$ 0.59	-
12/11/2024	12/18/2024		-40.00%	\$ 0.59	-
1/13/2025	1/21/2025		-40.00%	\$ 0.59	-
2/10/2025	2/18/2025		-40.00%	\$ 0.59	-
3/11/2025	3/18/2025		-40.00%	\$ 0.59	-
4/11/2025	4/21/2025		-40.00%	\$ 0.59	-
5/12/2025	5/20/2025		-40.00%	\$ 0.59	-