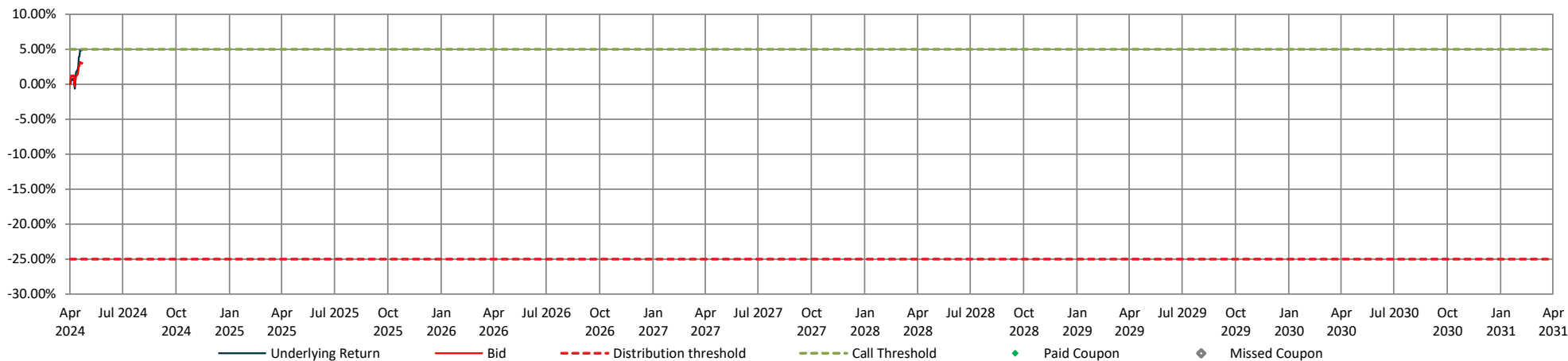


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the Solactive Canada Pipelines AR 115 Index, due on April 23, 2031



Performance

Reference Portfolio	Underlying
Current return:	5.01%
Maximum return:	5.01%
Minimum return:	-0.64%
% of time the return was negative:	6.25%

Secondary Market	Coupons
Current bid:	\$103.04
Current ETC:	\$3.00
Intrinsic Value:	\$100.00
Currency:	CAD

Note Summary

General Information	Pricing
Issuance date:	4/23/2024
Maturity date:	4/23/2031
Term Length:	7.0 years
Remaining Term:	6.92 years

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
5/15/2024	5/23/2024	-25.00%	\$ 0.80	-	
6/17/2024	6/25/2024	-25.00%	\$ 0.80	-	
7/16/2024	7/23/2024	-25.00%	\$ 0.80	-	
8/16/2024	8/23/2024	-25.00%	\$ 0.80	-	
9/16/2024	9/23/2024	-25.00%	\$ 0.80	-	
10/16/2024	10/23/2024	-25.00%	\$ 0.80	-	
11/18/2024	11/25/2024	-25.00%	\$ 0.80	-	
12/16/2024	12/23/2024	-25.00%	\$ 0.80	-	
1/16/2025	1/23/2025	-25.00%	\$ 0.80	-	
2/14/2025	2/24/2025	-25.00%	\$ 0.80	-	
3/17/2025	3/24/2025	-25.00%	\$ 0.80	-	
4/15/2025	4/23/2025	-25.00%	\$ 0.80	-	
5/15/2025	5/23/2025	-25.00%	\$ 0.80	-	