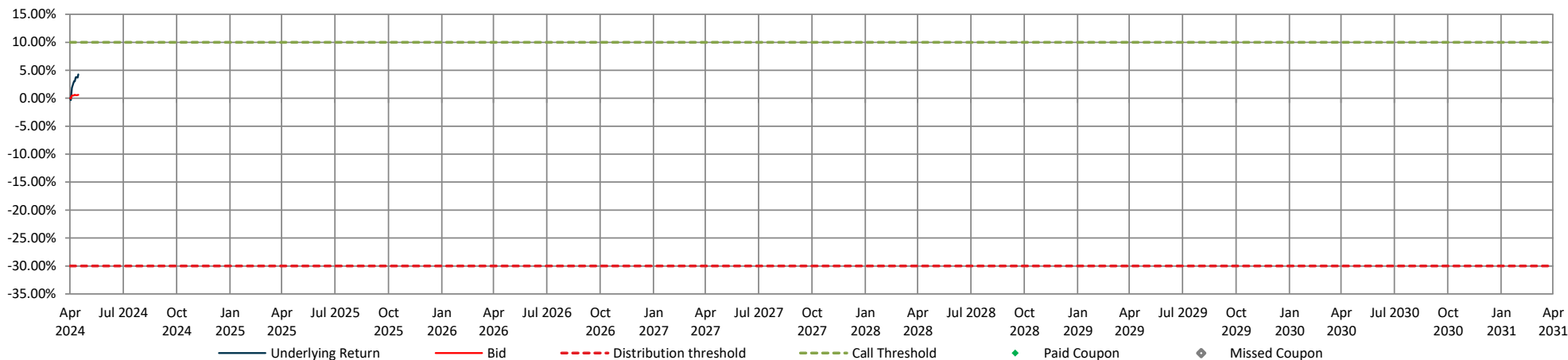


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the American market, Class F, due on April 30, 2031



Performance

Reference Portfolio	Underlying
Current return:	4.26%
Maximum return:	4.26%
Minimum return:	-0.34%
% of time the return was negative:	9.09%

Secondary Market	Coupons
Current bid:	\$100.60
Current ETC:	\$0.00
Intrinsic Value:	\$100.00
Currency:	CAD

Note Summary

General Information	Pricing
Issuance date:	4/30/2024
Maturity date:	4/30/2031
Term Length:	7.0 years
Remaining Term:	6.94 years

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
5/22/2024	5/30/2024	-30.00%	\$ 0.65	-	
6/21/2024	7/2/2024	-30.00%	\$ 0.65	-	
7/23/2024	7/30/2024	-30.00%	\$ 0.65	-	
8/23/2024	8/30/2024	-30.00%	\$ 0.65	-	
9/23/2024	10/1/2024	-30.00%	\$ 0.65	-	
10/23/2024	10/30/2024	-30.00%	\$ 0.65	-	
11/22/2024	12/2/2024	-30.00%	\$ 0.65	-	
12/19/2024	12/30/2024	-30.00%	\$ 0.65	-	
1/23/2025	1/30/2025	-30.00%	\$ 0.65	-	
2/21/2025	2/28/2025	-30.00%	\$ 0.65	-	
3/24/2025	3/31/2025	-30.00%	\$ 0.65	-	
4/23/2025	4/30/2025	-30.00%	\$ 0.65	-	