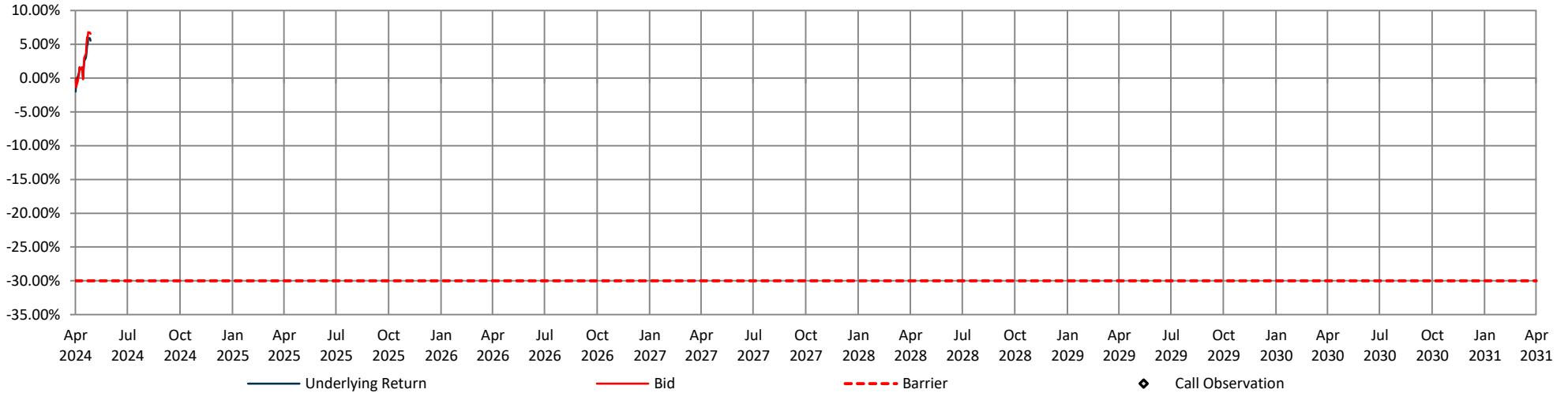


## Performance Update

NBC Auto Callable Note Securities (Maturity-Monitored Barrier) linked to a portfolio of Canadian pipeline companies, Class F, due on April 18, 2031



### Performance

#### Reference Portfolio

Current return:	5.52%
Maximum return:	5.92%
Minimum return:	-1.99%
% of time the return was negative:	10.53%

#### Secondary Market

Current bid:	\$106.57	Currency:	CAD
Current ETC:	\$0.00		
Intrinsic Value	\$118.00		

### Call Calendar

Valuation Date	Call Date	Return	Threshold	Call Price	Called
4/11/2025	4/21/2025		0.00%	\$18.00	-
4/13/2026	4/20/2026		0.00%	\$36.00	-
4/12/2027	4/19/2027		0.00%	\$54.00	-
4/10/2028	4/18/2028		0.00%	\$72.00	-
4/11/2029	4/18/2029		0.00%	\$90.00	-
4/11/2030	4/18/2030		0.00%	\$108.00	-
4/10/2031	4/18/2031		0.00%	\$126.00	-

### Note Summary

#### General Information

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

#### Pricing

Barrier:	-30.00%
Participation:	50.00%

