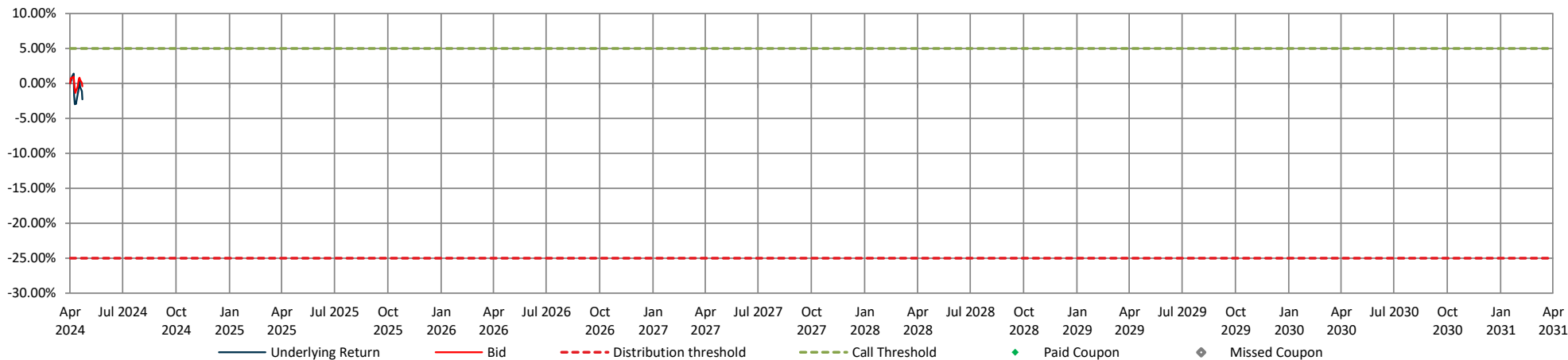


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to a portfolio of Canadian energy companies, due on April 23, 2031



Performance

Reference Portfolio	
Current return:	-2.27%
Maximum return:	1.41%
Minimum return:	-2.98%
% of time the return was negative:	62.50%

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
5/15/2024	5/23/2024	-25.00%	\$ 0.85	-	
6/17/2024	6/25/2024	-25.00%	\$ 0.85	-	
7/16/2024	7/23/2024	-25.00%	\$ 0.85	-	
8/16/2024	8/23/2024	-25.00%	\$ 0.85	-	
9/16/2024	9/23/2024	-25.00%	\$ 0.85	-	
10/16/2024	10/23/2024	-25.00%	\$ 0.85	-	
11/18/2024	11/25/2024	-25.00%	\$ 0.85	-	
12/16/2024	12/23/2024	-25.00%	\$ 0.85	-	
1/16/2025	1/23/2025	-25.00%	\$ 0.85	-	
2/14/2025	2/24/2025	-25.00%	\$ 0.85	-	
3/17/2025	3/24/2025	-25.00%	\$ 0.85	-	
4/15/2025	4/23/2025	-25.00%	\$ 0.85	-	
5/15/2025	5/23/2025	-25.00%	\$ 0.85	-	

Secondary Market

Coupons	
Current bid:	\$99.59
Current ETC:	\$3.00
Intrinsic Value:	\$100.00
Currency:	CAD
Paid Coupons:	0 Times
Total Amount Paid:	\$0.000
Missed Coupons:	0 Times

Note Summary

General Information		Pricing	
Issuance date:	4/23/2024	Barrier:	-25.00%
Maturity date:	4/23/2031	Distribution:	10.20%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.92 years		