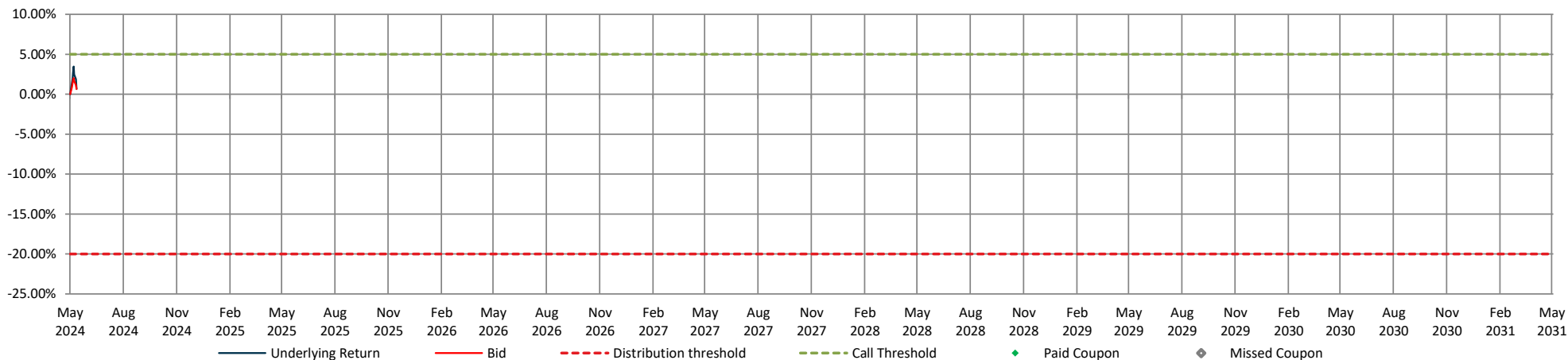


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to a portfolio of Canadian energy companies, due on May 5, 2031



Performance

Reference Portfolio	
Current return:	0.68%
Maximum return:	3.47%
Minimum return:	0.00%
% of time the return was negative:	0.00%

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
5/27/2024	6/3/2024	-20.00%	-20.00%	\$ 0.90	-
6/25/2024	7/3/2024	-20.00%	-20.00%	\$ 0.90	-
7/29/2024	8/6/2024	-20.00%	-20.00%	\$ 0.90	-
8/26/2024	9/3/2024	-20.00%	-20.00%	\$ 0.90	-
9/25/2024	10/3/2024	-20.00%	-20.00%	\$ 0.90	-
10/28/2024	11/4/2024	-20.00%	-20.00%	\$ 0.90	-
11/26/2024	12/3/2024	-20.00%	-20.00%	\$ 0.90	-
12/20/2024	12/31/2024	-20.00%	-20.00%	\$ 0.90	-
1/27/2025	2/3/2025	-20.00%	-20.00%	\$ 0.90	-
2/24/2025	3/3/2025	-20.00%	-20.00%	\$ 0.90	-
3/27/2025	4/3/2025	-20.00%	-20.00%	\$ 0.90	-
4/28/2025	5/5/2025	-20.00%	-20.00%	\$ 0.90	-

Secondary Market

Coupons	
Current bid:	\$100.63
Current ETC:	\$3.24
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:	5/3/2024	Barrier:	-20.00%
Maturity date:	5/5/2031	Distribution:	10.74%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.96 years		