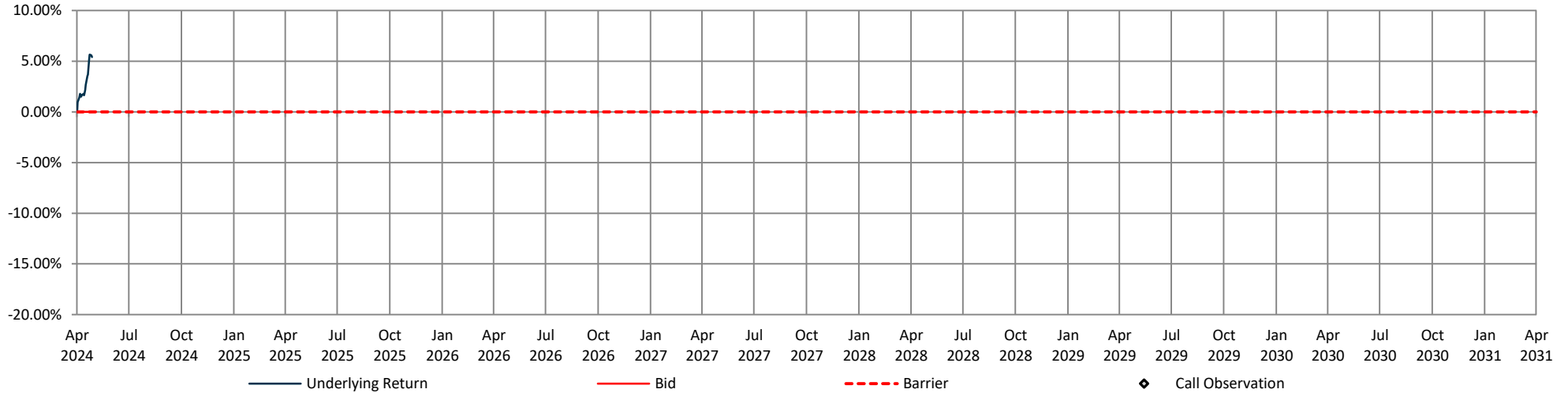


Performance Update

NBC Auto Callable Canadian Equity GIC, series 60



Performance

Reference Portfolio

| | |
|------------------------------------|-------|
| Current return: | 5.40% |
| Maximum return: | 5.65% |
| Minimum return: | 0.00% |
| % of time the return was negative: | 0.00% |

Secondary Market

| | | | |
|-----------------|----------|-----------|-----|
| Current bid: | \$100.00 | Currency: | CAD |
| Current ETC: | \$0.00 | | |
| Intrinsic Value | \$107.10 | | |

Call Calendar

| Valuation Date | Call Date | Return | Threshold | Call Price | Called |
|----------------|-----------|--------|-----------|------------|--------|
| 4/11/2025 | 4/21/2025 | | 0.00% | \$7.10 | - |
| 4/13/2026 | 4/20/2026 | | 0.00% | \$14.20 | - |
| 4/12/2027 | 4/19/2027 | | 0.00% | \$21.30 | - |
| 4/10/2028 | 4/18/2028 | | 0.00% | \$28.40 | - |
| 4/11/2029 | 4/18/2029 | | 0.00% | \$35.50 | - |
| 4/11/2030 | 4/18/2030 | | 0.00% | \$42.60 | - |
| 4/10/2031 | 4/18/2031 | | 0.00% | \$49.70 | - |

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: | Principal Protected |
| Participation: | 5.00% |

