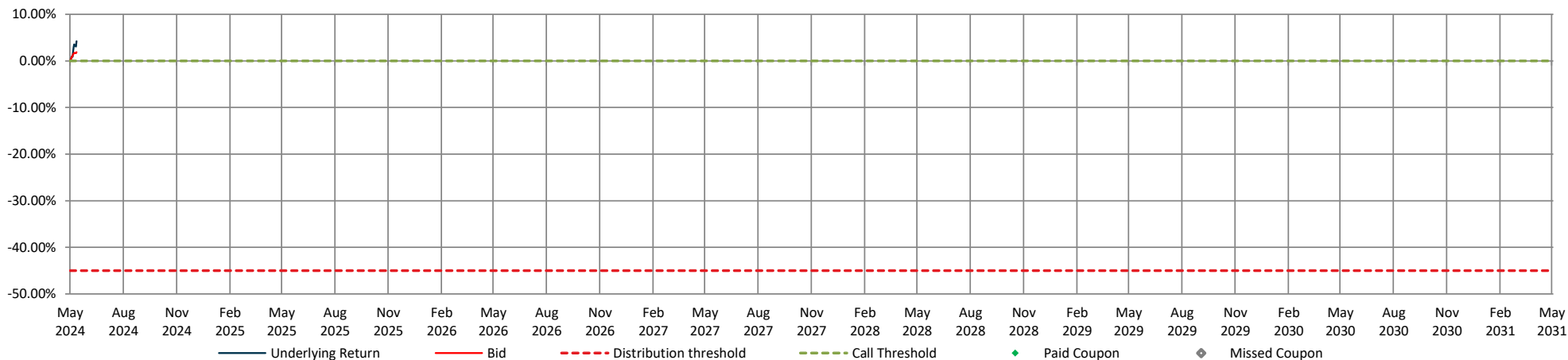


## Performance Update

**NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the Solactive United States Big Banks Hedged to CAD Index 3.25% AR, Class F, due on May 5, 2031**



### Performance

Reference Portfolio		Underlying	
Current return:	4.23%	Initial price:	1486.01
Maximum return:	4.23%	Current price:	1548.87
Minimum return:	0.00%	Barrier price:	817.31
% of time the return was negative:	0.00%	Call Threshold:	1486.01

### Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
5/24/2024	6/3/2024	-45.00%	\$ 0.69	-	
6/25/2024	7/3/2024	-45.00%	\$ 0.69	-	
7/29/2024	8/6/2024	-45.00%	\$ 0.69	-	
8/26/2024	9/3/2024	-45.00%	\$ 0.69	-	
9/25/2024	10/3/2024	-45.00%	\$ 0.69	-	
10/28/2024	11/4/2024	-45.00%	\$ 0.69	-	
11/25/2024	12/3/2024	-45.00%	\$ 0.69	-	
12/20/2024	12/31/2024	-45.00%	\$ 0.69	-	
1/27/2025	2/3/2025	-45.00%	\$ 0.69	-	
2/24/2025	3/3/2025	-45.00%	\$ 0.69	-	
3/27/2025	4/3/2025	-45.00%	\$ 0.69	-	
4/28/2025	5/5/2025	-45.00%	\$ 0.69	-	

### Secondary Market

		Coupons	
Current bid:	\$101.87	Paid Coupons	0 Times
Current ETC:	\$0.00	Total Amount Paid	\$0.000
Intrinsic Value:	\$100.00		
Currency:	CAD	Missed Coupons	0 Times

### Note Summary

General Information		Pricing	
Issuance date:	5/3/2024	Barrier:	-45.00%
Maturity date:	5/5/2031	Distribution:	8.22%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.96 years		