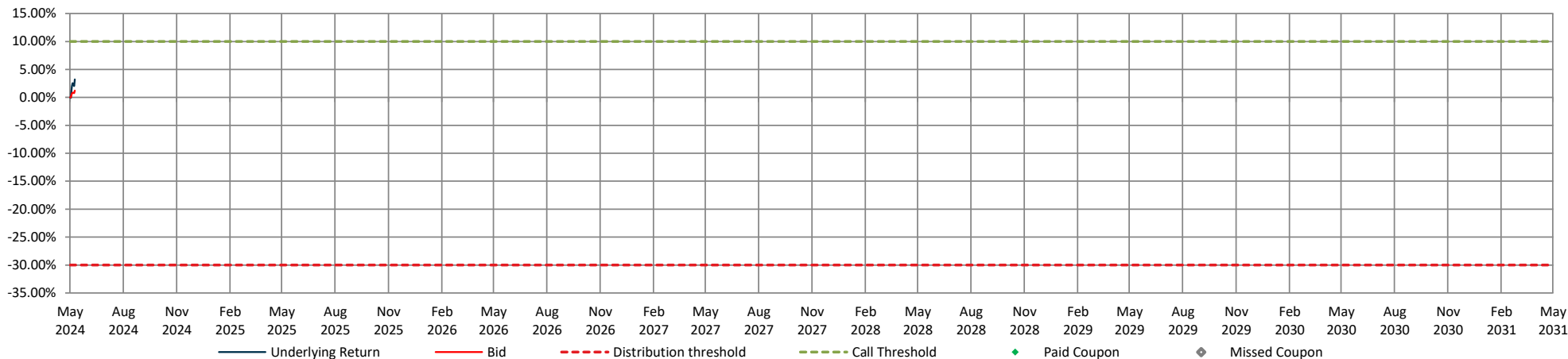


Performance Update

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, due on May 6, 2031



Performance

Reference Portfolio		Underlying	
Current return:	3.21%	Initial price:	1500.75
Maximum return:	3.21%	Current price:	1548.87
Minimum return:	-0.10%	Barrier price:	1050.53
% of time the return was negative:	14.29%	Call Threshold:	1650.83

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
5/30/2024	6/6/2024	-30.00%	\$ 0.77	-	
6/27/2024	7/8/2024	-30.00%	\$ 0.77	-	
7/29/2024	8/6/2024	-30.00%	\$ 0.77	-	
8/29/2024	9/6/2024	-30.00%	\$ 0.77	-	
9/27/2024	10/7/2024	-30.00%	\$ 0.77	-	
10/30/2024	11/6/2024	-30.00%	\$ 0.77	-	
11/29/2024	12/6/2024	-30.00%	\$ 0.77	-	
12/20/2024	12/31/2024	-30.00%	\$ 0.77	-	
1/30/2025	2/6/2025	-30.00%	\$ 0.77	-	
2/27/2025	3/6/2025	-30.00%	\$ 0.77	-	
3/31/2025	4/7/2025	-30.00%	\$ 0.77	-	
4/29/2025	5/6/2025	-30.00%	\$ 0.77	-	

Secondary Market

Secondary Market		Coupons	
Current bid:	\$101.20	Paid Coupons	0 Times
Current ETC:	\$3.60	Total Amount Paid	\$0.000
Intrinsic Value:	\$100.00		
Currency:	CAD	Missed Coupons	0 Times

Note Summary

General Information		Pricing	
Issuance date:	5/6/2024	Barrier:	-30.00%
Maturity date:	5/6/2031	Distribution:	9.24%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.96 years		