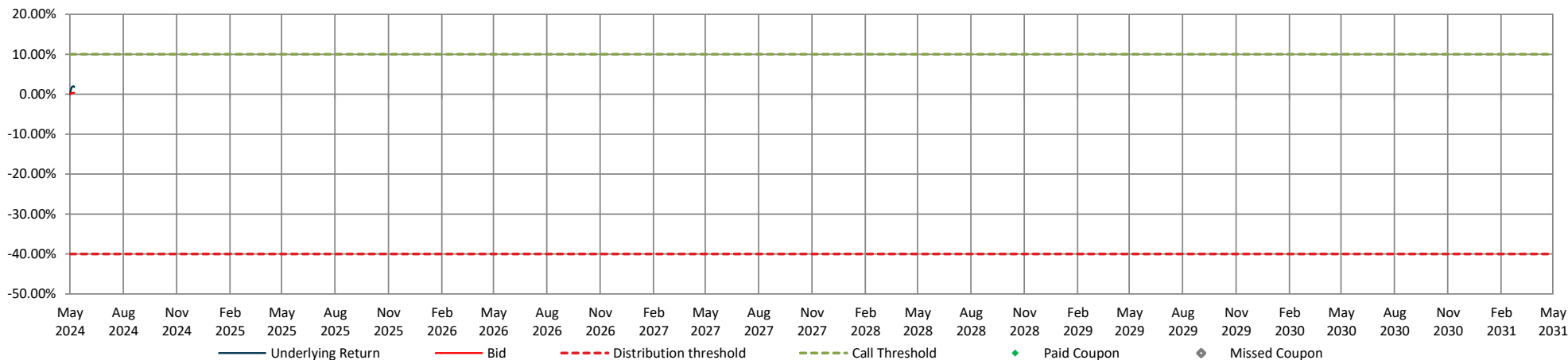


## Performance Update

**NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the Solactive Equal Weight Canada Bank 21 AR Index, Class F, due on May 7, 2031**



### Performance

Reference Portfolio	Underlying
Current return:	1.79%
Maximum return:	2.02%
Minimum return:	0.00%
% of time the return was negative:	0.00%

Secondary Market	Coupons
Current bid:	\$100.34
Current ETC:	\$0.00
Intrinsic Value:	\$100.00
Currency:	CAD

### Note Summary

General Information	Pricing
Issuance date:	5/7/2024
Maturity date:	5/7/2031
Term Length:	7.0 years
Remaining Term:	6.96 years

### Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
5/31/2024	6/7/2024	-40.00%	-40.00%	\$ 0.70	-
6/28/2024	7/8/2024	-40.00%	-40.00%	\$ 0.70	-
7/30/2024	8/7/2024	-40.00%	-40.00%	\$ 0.70	-
8/30/2024	9/9/2024	-40.00%	-40.00%	\$ 0.70	-
9/27/2024	10/7/2024	-40.00%	-40.00%	\$ 0.70	-
10/31/2024	11/7/2024	-40.00%	-40.00%	\$ 0.70	-
12/2/2024	12/9/2024	-40.00%	-40.00%	\$ 0.70	-
1/2/2025	1/9/2025	-40.00%	-40.00%	\$ 0.70	-
1/31/2025	2/7/2025	-40.00%	-40.00%	\$ 0.70	-
2/28/2025	3/7/2025	-40.00%	-40.00%	\$ 0.70	-
3/31/2025	4/7/2025	-40.00%	-40.00%	\$ 0.70	-
4/30/2025	5/7/2025	-40.00%	-40.00%	\$ 0.70	-