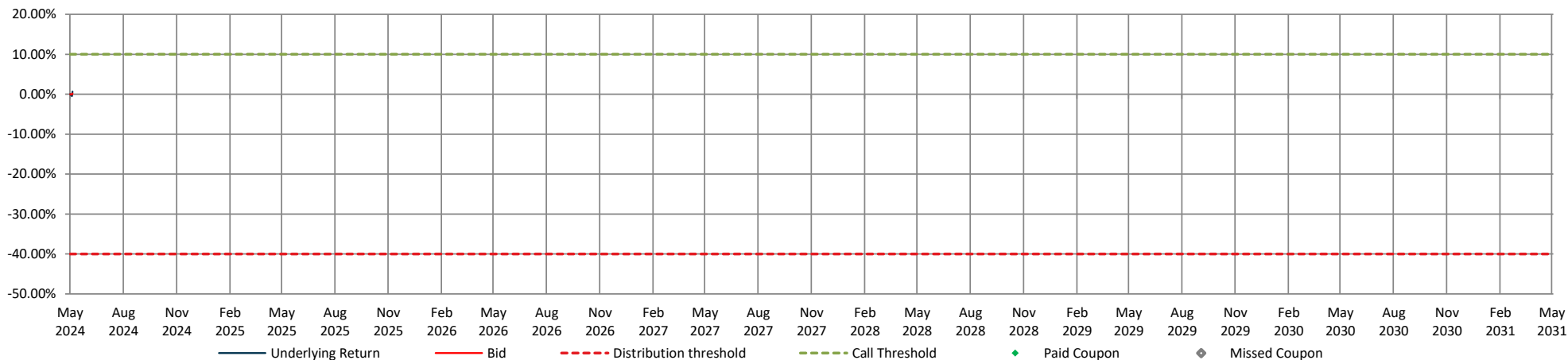


Performance Update

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 12, 2031



Performance

Reference Portfolio		Underlying	
Current return:	0.66%	Initial price:	1538.70
Maximum return:	0.66%	Current price:	1548.87
Minimum return:	-0.48%	Barrier price:	923.22
% of time the return was negative:	33.33%	Call Threshold:	1692.57

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
6/3/2024	6/10/2024	-40.00%	\$ 0.71	-	
7/2/2024	7/10/2024	-40.00%	\$ 0.71	-	
8/2/2024	8/12/2024	-40.00%	\$ 0.71	-	
9/3/2024	9/10/2024	-40.00%	\$ 0.71	-	
10/3/2024	10/10/2024	-40.00%	\$ 0.71	-	
11/4/2024	11/12/2024	-40.00%	\$ 0.71	-	
12/3/2024	12/10/2024	-40.00%	\$ 0.71	-	
1/2/2025	1/9/2025	-40.00%	\$ 0.71	-	
2/3/2025	2/10/2025	-40.00%	\$ 0.71	-	
3/3/2025	3/10/2025	-40.00%	\$ 0.71	-	
4/3/2025	4/10/2025	-40.00%	\$ 0.71	-	
5/5/2025	5/12/2025	-40.00%	\$ 0.71	-	

Secondary Market

Secondary Market		Coupons	
Current bid:	\$100.19	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:	5/10/2024	Barrier:	-40.00%
Maturity date:	5/12/2031	Distribution:	8.52%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.98 years		