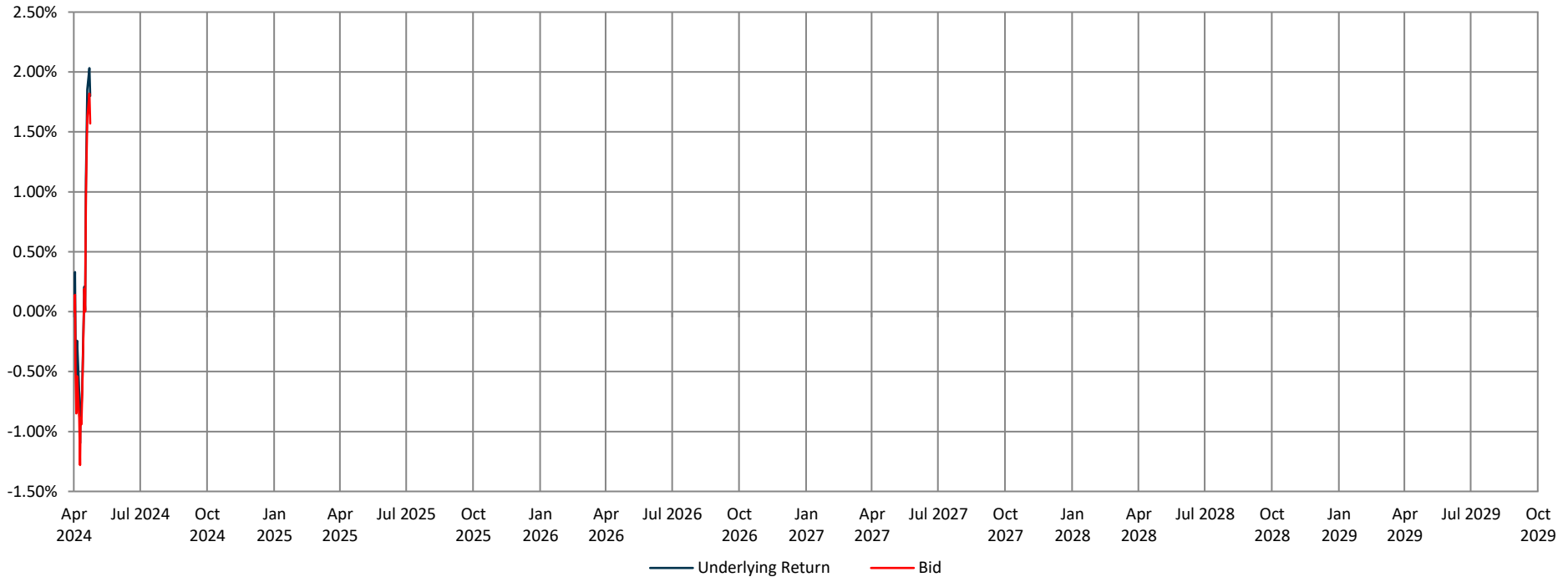


Performance Update

NBC Canadian Banks (AR) Flex GIC, series 80



Performance

Reference Portfolio

| | |
|------------------------------------|--------|
| Current return: | 1.80% |
| Maximum return: | 2.03% |
| Minimum return: | -1.10% |
| % of time the return was negative: | 47.06% |

Secondary Market

| | |
|-----------------|----------|
| Current bid: | \$101.57 |
| Current ETC: | \$3.60 |
| Intrinsic Value | \$102.88 |
| Currency: | CAD |

Underlying

| | |
|----------------|--------|
| Initial price: | 419.70 |
| Current price: | 427.25 |

Note Summary

General

| | |
|-----------------|------------|
| Issuance date: | 4/22/2024 |
| Maturity date: | 10/22/2029 |
| Term Length: | 5.5 years |
| Remaining Term: | 5.42 years |

Pricing

| | |
|----------------|---------------------|
| Barrier: | Principal Protected |
| Participation: | 160.00% |

