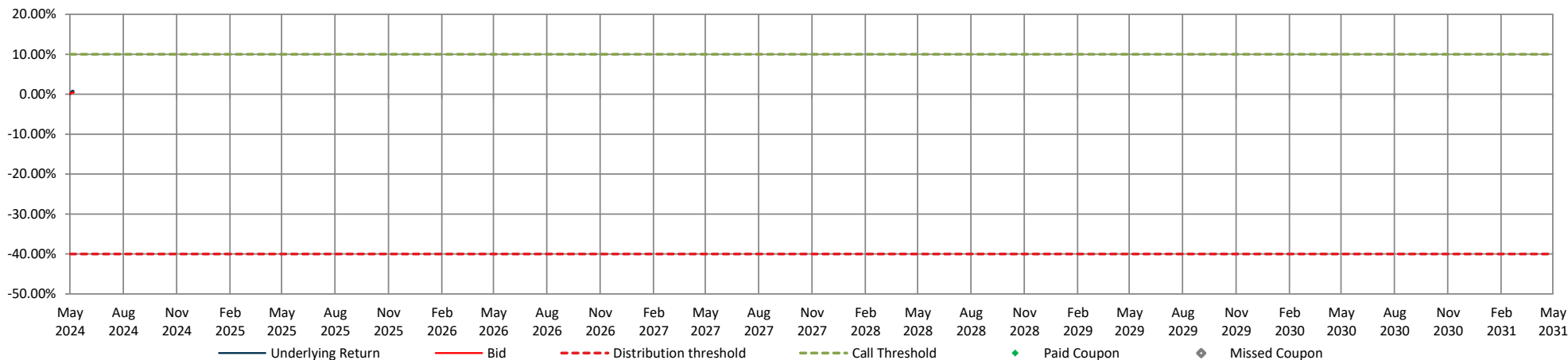


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the Solactive Equal Weight Canada Bank 21 AR Index, due on May 8, 2031



Performance

Reference Portfolio	Underlying
Current return:	0.68%
Maximum return:	0.91%
Minimum return:	0.00%
% of time the return was negative:	0.00%
	Initial price: 424.35
	Current price: 427.25
	Barrier price: 254.61
	Call Threshold: 466.79

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
6/3/2024	6/10/2024	-40.00%	-40.00%	\$ 0.63	-
6/28/2024	7/8/2024	-40.00%	-40.00%	\$ 0.63	-
7/31/2024	8/8/2024	-40.00%	-40.00%	\$ 0.63	-
8/30/2024	9/9/2024	-40.00%	-40.00%	\$ 0.63	-
10/1/2024	10/8/2024	-40.00%	-40.00%	\$ 0.63	-
11/1/2024	11/8/2024	-40.00%	-40.00%	\$ 0.63	-
12/2/2024	12/9/2024	-40.00%	-40.00%	\$ 0.63	-
1/2/2025	1/9/2025	-40.00%	-40.00%	\$ 0.63	-
2/3/2025	2/10/2025	-40.00%	-40.00%	\$ 0.63	-
3/3/2025	3/10/2025	-40.00%	-40.00%	\$ 0.63	-
4/1/2025	4/8/2025	-40.00%	-40.00%	\$ 0.63	-
5/1/2025	5/8/2025	-40.00%	-40.00%	\$ 0.63	-

Secondary Market

Secondary Market	Coupons
Current bid:	\$100.37
Current ETC:	\$2.40
Intrinsic Value:	\$100.00
Currency:	CAD
	Paid Coupons: 0 Times
	Total Amount Paid: \$0.000
	Missed Coupons: 0 Times

Note Summary

General Information	Pricing
Issuance date:	5/8/2024
Maturity date:	5/8/2031
Term Length:	7.0 years
Remaining Term:	6.96 years
	Barrier: -40.00%
	Distribution: 7.50%
	Participation: 0.00%