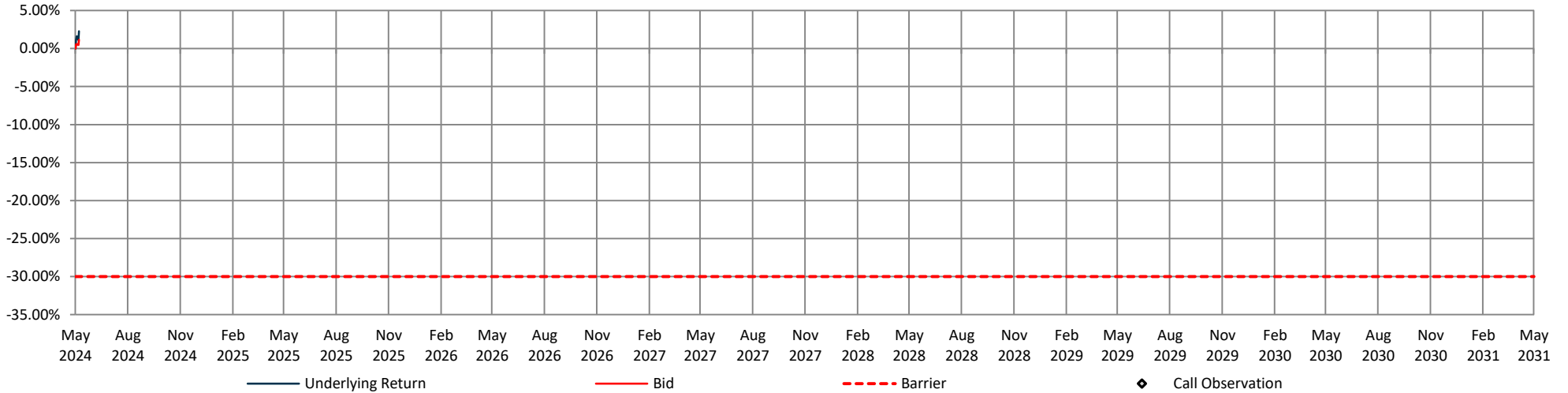


Performance Update

NBC Auto Callable Note Securities (Maturity-Monitored Barrier) linked to the Solactive United States Big Banks Hedged to CAD Index 3.25% AR, due on May 8, 2031



Performance

Reference Portfolio	Underlying
Current return:	2.27%
Maximum return:	2.27%
Minimum return:	0.00%
% of time the return was negative:	0.00%
	Initial price: 1514.43
	Current price: 1548.87
	Barrier price: 1060.10
	Call Threshold: 1514.43

Call Calendar

Valuation Date	Call Date	Return	Threshold	Call Price	Called
5/1/2025	5/8/2025	0.00%	\$10.50	-	
5/1/2026	5/8/2026	0.00%	\$21.00	-	
5/3/2027	5/10/2027	0.00%	\$31.50	-	
5/1/2028	5/8/2028	0.00%	\$42.00	-	
5/1/2029	5/8/2029	0.00%	\$52.50	-	
5/1/2030	5/8/2030	0.00%	\$63.00	-	
5/1/2031	5/8/2031	0.00%	\$73.50	-	

Secondary Market

Current bid:	\$101.16	Currency:	CAD
Current ETC:	\$3.60		
Intrinsic Value	\$110.50		

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: -30.00%
	Participation: 5.00%

