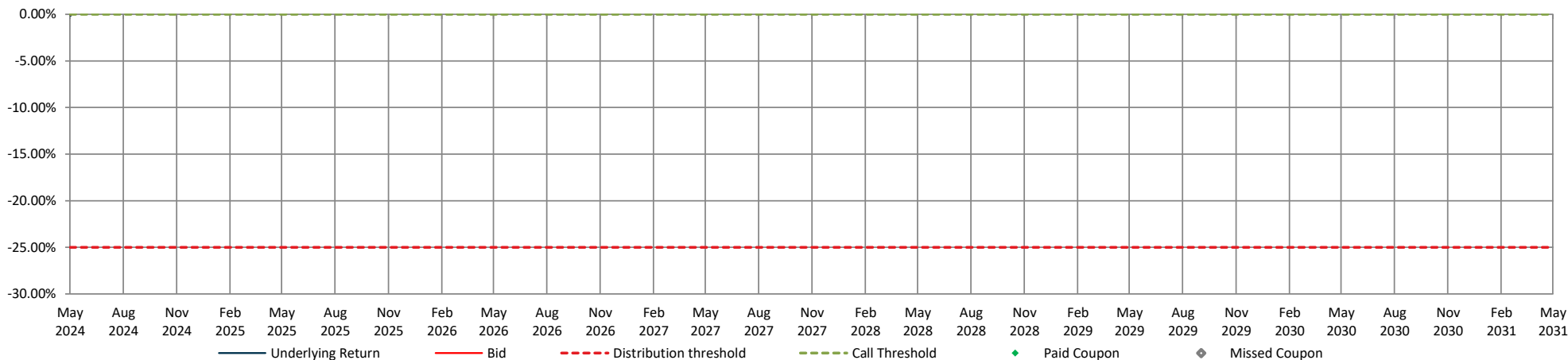


## Performance Update

**NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the Solactive Canada Insurance 185 AR Index, due on May 13, 2031**



### Performance

| Reference Portfolio                |        | Underlying      |         |
|------------------------------------|--------|-----------------|---------|
| Current return:                    | -0.15% | Initial price:  | 3790.15 |
| Maximum return:                    | 0.00%  | Current price:  | 3784.31 |
| Minimum return:                    | -0.15% | Barrier price:  | 2842.61 |
| % of time the return was negative: | 50.00% | Call Threshold: | 3790.15 |

### Payment Calendar (Recent and Upcoming)

| Coupon Valuation Date | Coupon Payment Date | Return  | Threshold | Coupon | Paid |
|-----------------------|---------------------|---------|-----------|--------|------|
| 8/6/2024              | 8/13/2024           | -25.00% | \$ 1.75   | -      |      |
| 11/5/2024             | 11/13/2024          | -25.00% | \$ 1.75   | -      |      |
| 2/6/2025              | 2/13/2025           | -25.00% | \$ 1.75   | -      |      |
| 5/6/2025              | 5/13/2025           | -25.00% | \$ 1.75   | -      |      |
| 8/6/2025              | 8/13/2025           | -25.00% | \$ 1.75   | -      |      |
| 11/5/2025             | 11/13/2025          | -25.00% | \$ 1.75   | -      |      |
| 2/6/2026              | 2/13/2026           | -25.00% | \$ 1.75   | -      |      |
| 5/6/2026              | 5/13/2026           | -25.00% | \$ 1.75   | -      |      |
| 8/6/2026              | 8/13/2026           | -25.00% | \$ 1.75   | -      |      |
| 11/5/2026             | 11/13/2026          | -25.00% | \$ 1.75   | -      |      |
| 2/8/2027              | 2/16/2027           | -25.00% | \$ 1.75   | -      |      |

### Secondary Market

| Secondary Market |          | Coupons           |         |
|------------------|----------|-------------------|---------|
| Current bid:     | \$99.94  | 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:      | 5/13/2024  | Barrier:       | -25.00% |
| Maturity date:      | 5/13/2031  | Distribution:  | 7.00%   |
| Term Length:        | 7.0 years  | Participation: | 0.00%   |
| Remaining Term:     | 6.98 years |                |         |