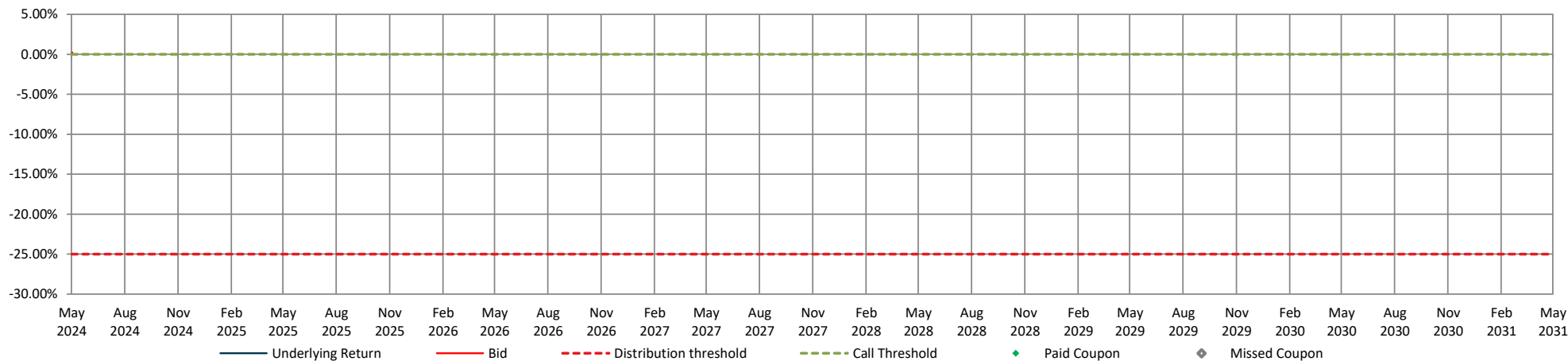


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the Solactive Canada Pipelines AR 115 Index, due on May 13, 2031



Performance

Reference Portfolio	Underlying
Current return:	0.16%
Maximum return:	0.16%
Minimum return:	0.00%
% of time the return was negative:	0.00%
	Initial price: 1738.10
	Current price: 1740.88
	Barrier price: 1303.58
	Call Threshold: 1738.10

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
8/6/2024	8/13/2024	-25.00%	\$ 2.05	-	
11/5/2024	11/13/2024	-25.00%	\$ 2.05	-	
2/6/2025	2/13/2025	-25.00%	\$ 2.05	-	
5/6/2025	5/13/2025	-25.00%	\$ 2.05	-	
8/6/2025	8/13/2025	-25.00%	\$ 2.05	-	
11/5/2025	11/13/2025	-25.00%	\$ 2.05	-	
2/6/2026	2/13/2026	-25.00%	\$ 2.05	-	
5/6/2026	5/13/2026	-25.00%	\$ 2.05	-	
8/6/2026	8/13/2026	-25.00%	\$ 2.05	-	
11/5/2026	11/13/2026	-25.00%	\$ 2.05	-	
2/8/2027	2/16/2027	-25.00%	\$ 2.05	-	

Secondary Market

Secondary Market	Coupons
Current bid:	\$100.24
Current ETC:	\$3.60
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:	5/13/2024
Maturity date:	5/13/2031
Term Length:	7.0 years
Remaining Term:	6.98 years
	Barrier: -25.00%
	Distribution: 8.20%
	Participation: 0.00%