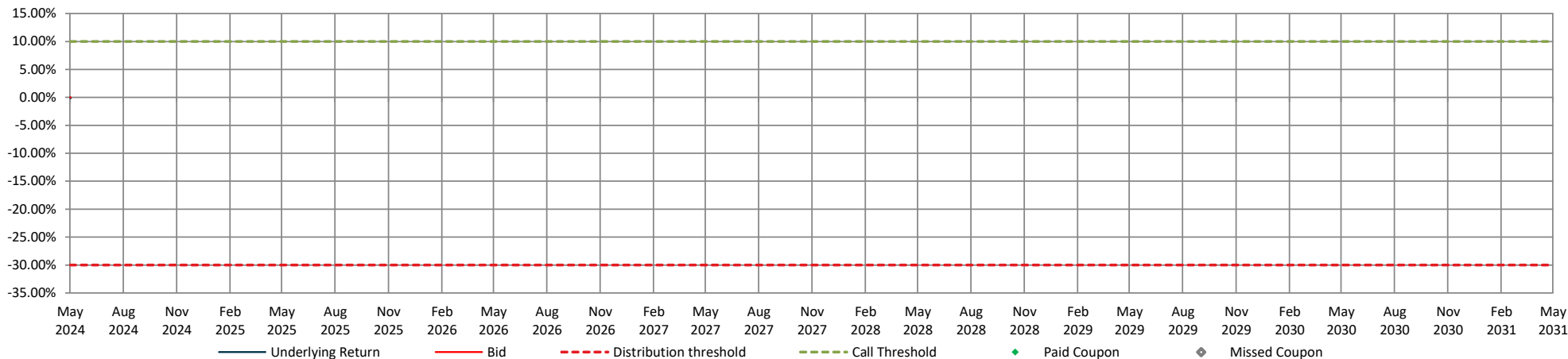


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the Solactive Canadian Large-Cap 100 AR Index, Class F, due on May 13, 2031



Performance

Reference Portfolio		Underlying	
Current return:	-0.16%	Initial price:	2692.16
Maximum return:	0.00%	Current price:	2687.96
Minimum return:	-0.16%	Barrier price:	1884.51
% of time the return was negative:	50.00%	Call Threshold:	2961.38

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
11/5/2024	11/13/2024	-30.00%	\$ 3.88	-	
5/6/2025	5/13/2025	-30.00%	\$ 3.88	-	
11/5/2025	11/13/2025	-30.00%	\$ 3.88	-	
5/6/2026	5/13/2026	-30.00%	\$ 3.88	-	
11/5/2026	11/13/2026	-30.00%	\$ 3.88	-	
5/6/2027	5/13/2027	-30.00%	\$ 3.88	-	
11/5/2027	11/15/2027	-30.00%	\$ 3.88	-	
5/8/2028	5/15/2028	-30.00%	\$ 3.88	-	
11/6/2028	11/14/2028	-30.00%	\$ 3.88	-	
5/7/2029	5/14/2029	-30.00%	\$ 3.88	-	
11/5/2029	11/13/2029	-30.00%	\$ 3.88	-	
5/6/2030	5/13/2030	-30.00%	\$ 3.88	-	
11/5/2030	11/13/2030	-30.00%	\$ 3.88	-	
5/6/2031	5/13/2031	-30.00%	\$ 3.88	-	

Secondary Market

		Coupons	
Current bid:	\$100.00	Paid Coupons	0 Times
Current ETC:	\$0.00	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:	-30.00%
Maturity date:	5/13/2031	Distribution:	7.75%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.98 years		