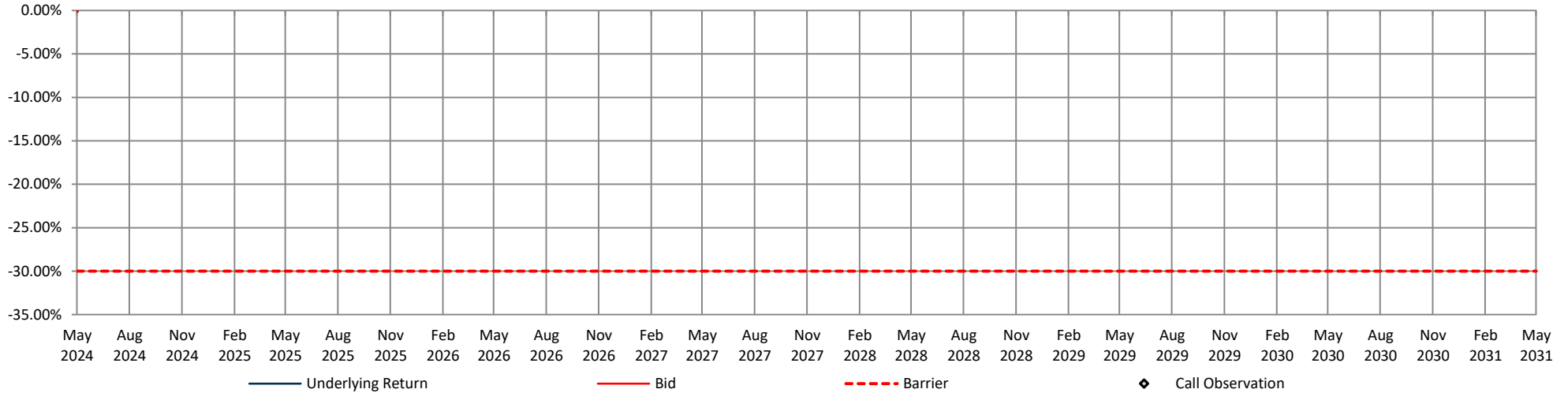


Performance Update

NBC Auto Callable Note Securities (Maturity-Monitored Barrier) linked to the Solactive Canada Utilities 160 AR Index, due on May 13, 2031



Performance

Reference Portfolio		Underlying	
Current return:	-0.14%	Initial price:	3147.96
Maximum return:	0.00%	Current price:	3143.60
Minimum return:	-0.14%	Barrier price:	2203.57
% of time the return was negative:	50.00%	Call Threshold:	2833.16

Secondary Market

Current bid:	\$99.87	Currency:	CAD
Current ETC:	\$3.60		
Intrinsic Value	\$108.00		

Call Calendar

Valuation Date	Call Date	Return	Threshold	Call Price	Called
5/6/2025	5/13/2025	-10.00%	\$8.00	-	
5/6/2026	5/13/2026	0.00%	\$16.00	-	
5/6/2027	5/13/2027	0.00%	\$24.00	-	
5/8/2028	5/15/2028	0.00%	\$32.00	-	
5/7/2029	5/14/2029	0.00%	\$40.00	-	
5/6/2030	5/13/2030	0.00%	\$48.00	-	
5/6/2031	5/13/2031	0.00%	\$56.00	-	

Note Summary

General Information		Pricing	
Issuance date:	5/13/2024	Barrier:	-30.00%
Maturity date:	5/13/2031	Participation:	5.00%
Term Length:	7.0 years		
Remaining Term:	6.98 years		

