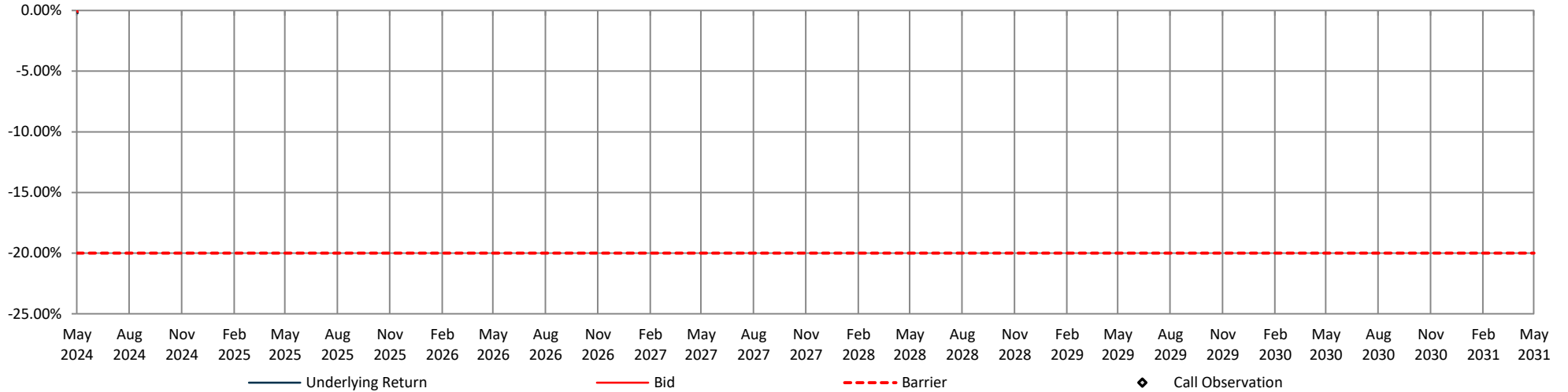


Performance Update

NBC Auto Callable Note Securities (Maturity-Monitored Barrier) linked to the Solactive Equal Weight Canada Bank 21 AR Index, due on May 13, 2031



Performance

Reference Portfolio		Underlying	
Current return:	-0.23%	Initial price:	428.23
Maximum return:	0.00%	Current price:	427.25
Minimum return:	-0.23%	Barrier price:	342.58
% of time the return was negative:	50.00%	Call Threshold:	428.23

Secondary Market

Current bid:	\$99.87	Currency:	CAD
Current ETC:	\$3.60		
Intrinsic Value	\$100.00		

Call Calendar

Valuation Date	Call Date	Return	Threshold	Call Price	Called
5/6/2025	5/13/2025	0.00%	\$10.00	-	
5/6/2026	5/13/2026	0.00%	\$20.00	-	
5/6/2027	5/13/2027	0.00%	\$30.00	-	
5/8/2028	5/15/2028	0.00%	\$40.00	-	
5/7/2029	5/14/2029	0.00%	\$50.00	-	
5/6/2030	5/13/2030	0.00%	\$60.00	-	
5/6/2031	5/13/2031	0.00%	\$70.00	-	

Note Summary

General Information		Pricing	
Issuance date:	5/13/2024	Barrier:	-20.00%
Maturity date:	5/13/2031	Participation:	5.00%
Term Length:	7.0 years		
Remaining Term:	6.98 years		

