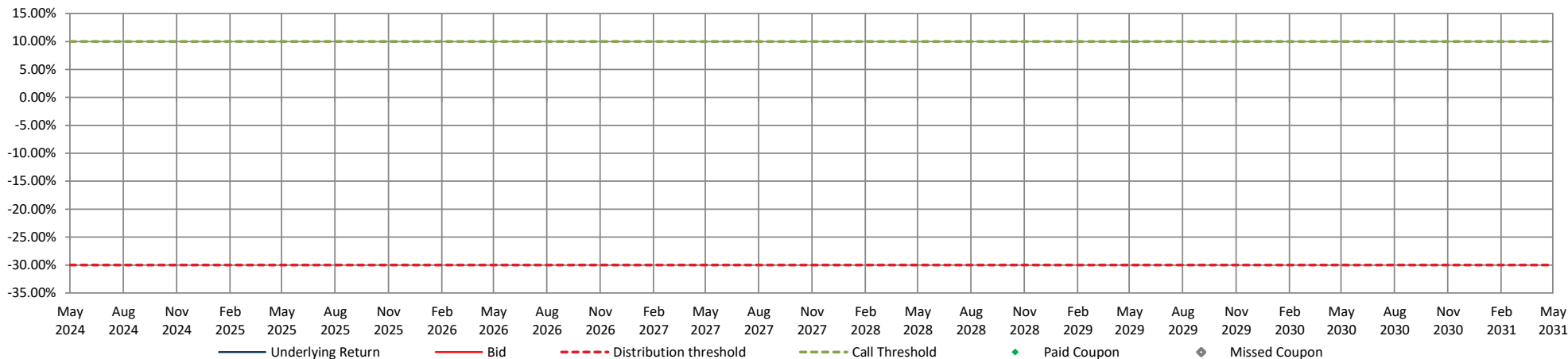


## Performance Update

**NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the Solactive GBS United States 500 Hedged to CAD Index 2% AR, Class F, due on May 14, 2031**



### Performance

Reference Portfolio		Underlying	
Current return:	0.00%	Initial price:	5014.82
Maximum return:	0.00%	Current price:	5014.82
Minimum return:	0.00%	Barrier price:	3510.37
% of time the return was negative:	0.00%	Call Threshold:	5516.30

### Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
6/7/2024	6/14/2024	-30.00%	\$	0.70	-
7/8/2024	7/15/2024	-30.00%	\$	0.70	-
8/7/2024	8/14/2024	-30.00%	\$	0.70	-
9/9/2024	9/16/2024	-30.00%	\$	0.70	-
10/7/2024	10/15/2024	-30.00%	\$	0.70	-
11/6/2024	11/14/2024	-30.00%	\$	0.70	-
12/9/2024	12/16/2024	-30.00%	\$	0.70	-
1/7/2025	1/14/2025	-30.00%	\$	0.70	-
2/7/2025	2/14/2025	-30.00%	\$	0.70	-
3/7/2025	3/14/2025	-30.00%	\$	0.70	-
4/7/2025	4/14/2025	-30.00%	\$	0.70	-
5/7/2025	5/14/2025	-30.00%	\$	0.70	-

### Secondary Market

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:	5/14/2024	Barrier:	-30.00%
Maturity date:	5/14/2031	Distribution:	8.34%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.98 years		