

Performance Update

NBC Inverse Participation Note Securities (Partial Protection) linked to the American market, Class F, due on March 14, 2025



Performance

Reference Portfolio

Current return:	-15.60%
Maximum return:	8.73%
Minimum return:	-15.73%
% of time the return was negative:	73.21%

Secondary Market

Current bid:	\$92.17
Current ETC:	\$0.00
Intrinsic Value	\$95.00
Currency:	CAD

Underlying

Initial price:	47.63
Current price:	55.06
Barrier price:	45.25

Note Summary

General

Issuance date:	9/14/2023
Maturity date:	3/14/2025
Term Length:	1.5 years
Remaining Term:	0.81 years

Pricing

Barrier:	-5.00%
Participation:	135.00%

