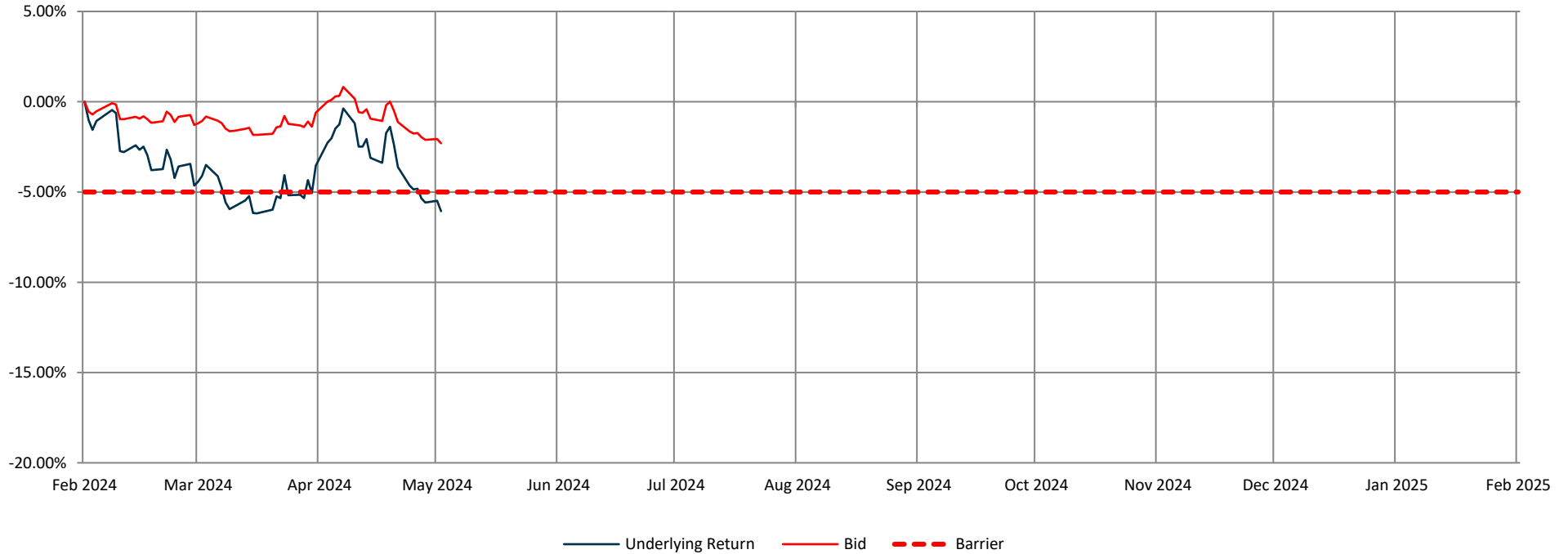


Performance Update

NBC Capped Inverse Participation Note Securities (Partial Protection) linked to the American market, Class F, due on February 13, 2025



Performance

Reference Portfolio

Current return:	-6.07%
Maximum return:	0.00%
Minimum return:	-6.18%
% of time the return was negative:	98.44%

Secondary Market

Current bid:	\$97.70
Current ETC:	\$0.00
Intrinsic Value	\$95.00
Currency:	CAD

Underlying

Initial price:	51.91
Current price:	55.06
Barrier price:	49.31

Note Summary

General

Issuance date:	2/13/2024
Maturity date:	2/13/2025
Term Length:	1.0 years
Remaining Term:	0.73 years

Pricing

Barrier:	-5.00%
Participation:	100.00%

