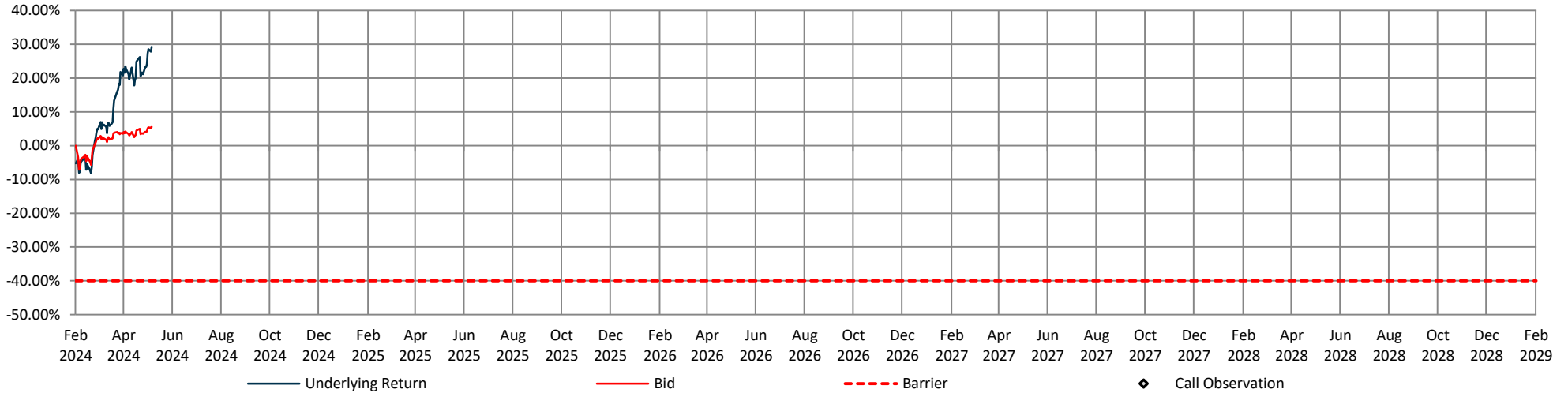


Performance Update

NBC Auto Callable Note Securities (Maturity-Monitored Barrier) linked to a portfolio of Global gold mining companies, Class F, due on February 9, 2029



Performance

Reference Portfolio

Current return:	29.25%
Maximum return:	29.25%
Minimum return:	-8.20%
% of time the return was negative:	22.73%

Secondary Market

Current bid:	\$105.53	Currency:	CAD
Current ETC:	\$0.00		
Intrinsic Value	\$112.39		

Note Summary

General Information

Issuance date:	2/9/2024	Barrier:	-40.00%
Maturity date:	2/9/2029	Participation:	5.00%
Term Length:	5.0 years		
Remaining Term:	4.72 years		

Pricing

Call Calendar

Valuation Date	Call Date	Return	Threshold	Call Price	Called
2/3/2025	2/10/2025		0.00%	\$11.50	-
2/2/2026	2/9/2026		0.00%	\$23.00	-
2/2/2027	2/9/2027		0.00%	\$34.50	-
2/2/2028	2/9/2028		0.00%	\$46.00	-
2/2/2029	2/9/2029		0.00%	\$57.50	-

