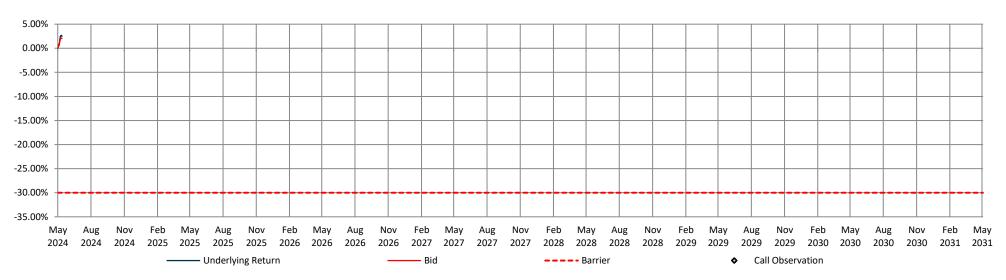


# **Performance Update**

## NBC Auto Callable Note Securities (Maturity-Monitored Barrier) linked to the Solactive Equal Weight Canada Bank 21 AR Index, due on May 5, 2031



### Performance

Reference Portfolio		Underlying	
Current return:	2.46%	Initial price:	416.99
Maximum return:	2.70%	Current price:	427.25
Minimum return:	0.00%	Barrier price:	291.89
% of time the return was negative:	0.00%	Call Threshold:	416.99

Secondary Market			
Current bid:	\$101.99	Currency:	CAD
Current ETC:	\$3.60		
Intrinsic Value	\$109.75		

### **Note Summary**

General Information		Pricing	
Issuance date:	5/3/2024	Barrier:	-30.00%
Maturity date:	5/5/2031	Participation:	5.00%
Term Length:	7.0 years		
Remaining Term:	6.96 years		

National Bank of Canada Financial Markets As of May 14, 2024

### **Call Calendar**

Valuation Date	Call Date	Return	Threshold	Call Price	Called	
4/28/2025	5/5/2025		0.00%	\$9.75	-	
4/27/2026	5/4/2026		0.00%	\$19.50	-	
4/26/2027	5/3/2027		0.00%	\$29.25	-	
4/26/2028	5/3/2028		0.00%	\$39.00	-	
4/26/2029	5/3/2029		0.00%	\$48.75	-	
4/26/2030	5/3/2030		0.00%	\$58.50	-	
4/28/2031	5/5/2031		0.00%	\$68.25	-	