

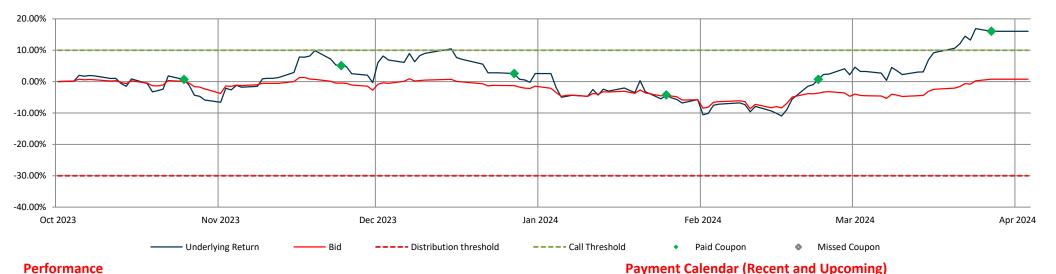


Code FundSERV: NBC27114

ISM Code: V46FS0

Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the Global gold mining sector, due on October 13, 2028



Coupon Valuation Date

2023-11-06

2023-12-06

2024-01-08

2024-02-06

2024-03-06

2024-04-08

Coupon Payment Date

2023-11-14

2023-12-13

2024-01-16

2024-02-13

2024-03-13

2024-04-15

Return

0.69080%

5.07770%

2.59070%

-4.24870%

0.72540%

16.06220%

Threshold

-30.00%

-30.00%

-30.00%

-30.00%

-30.00%

-30.00%

Coupon

0.75

0.75

0.75

0.75

0.75

0.75

\$

\$

\$

\$

\$

\$

Paid

Yes

Yes

Yes

Yes

Yes

Yes

Performance

Reference Portfolio Underlying 16.06% Initial price: Final return: 28.95 Maximum return: 16.89% Final price: 33.60

\$100.75

\$0.00

Minimum return: -10.95% Barrier price: % of time the return was negative: 40.94%

Call Threshold:

Coupons Paid Coupons 6 Times **Total Amount Paid** \$4.500

20.27

31.85

0 Times

Intrinsic Value: \$100.00 CAD Currency: Missed Coupons

Note Summary

Secondary Market

Final bid:

Current ETC:

General Information		Pricing	
Issuance date:	2023-10-13	Barrier:	-30.00%
Maturity date:	2028-10-13	Distribution:	9.00%
Term Length:	5.0 years	Participation:	0.00%
Remaining Term:	0.00 years		

National Bank of Canada Financial Markets

As of Apr 15, 2024