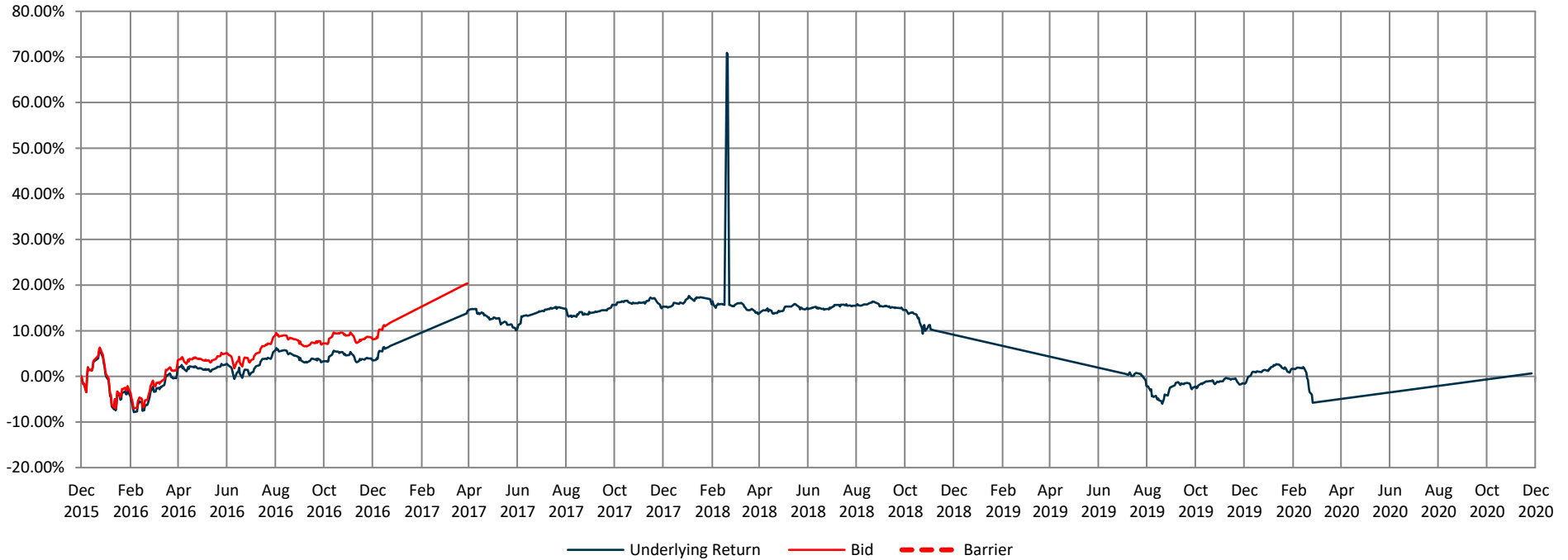


Performance Update

NBC Linear Note Securities linked to a portfolio of Preferred Share ETFs, Class F, due on December 8, 2020



Performance

Reference Portfolio

Final return:	0.64%
Maximum return:	70.91%
Minimum return:	-7.84%
% of time the return was negative:	19.65%

Secondary Market

Final bid:	\$120.33
Current ETC:	\$0.00
Intrinsic Value:	\$100.00
Currency:	CAD

Note Summary

General

Issuance date:	2015-12-08
Maturity date:	2020-12-08
Term Length:	5.0 years
Remaining Term:	0.00 years

Pricing

Barrier:	0.00%
Participation:	0.00%

