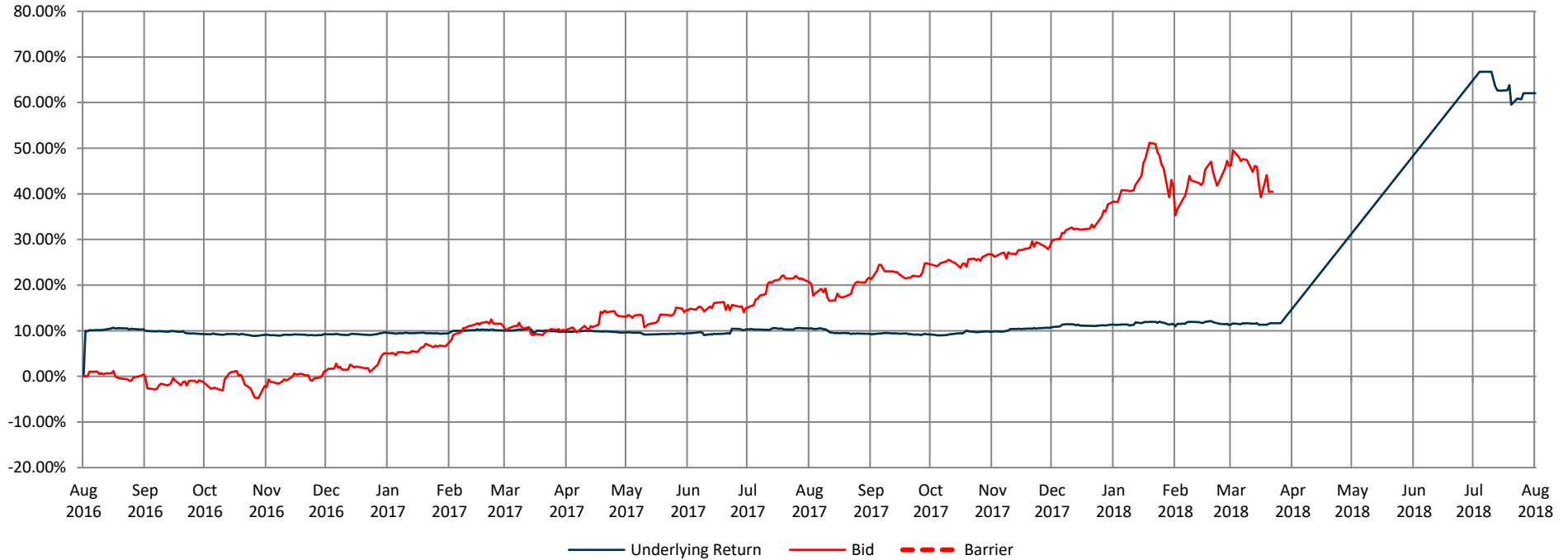


Performance Update

NBC Linear Note Securities linked to a portfolio of American companies, Class F, due on August 9, 2021



Performance

Reference Portfolio

Final return:	62.06%
Maximum return:	66.75%
Minimum return:	0.00%
% of time the return was negative:	0.00%

Secondary Market

Final bid:	\$140.47
Current ETC:	\$0.00
Intrinsic Value:	\$100.00
Currency:	CAD

Note Summary

General

Issuance date:	2016-08-08
Maturity date:	2018-08-08
Term Length:	2.0 years
Remaining Term:	0.00 years

Pricing

Barrier:	0.00%
Participation:	0.00%

