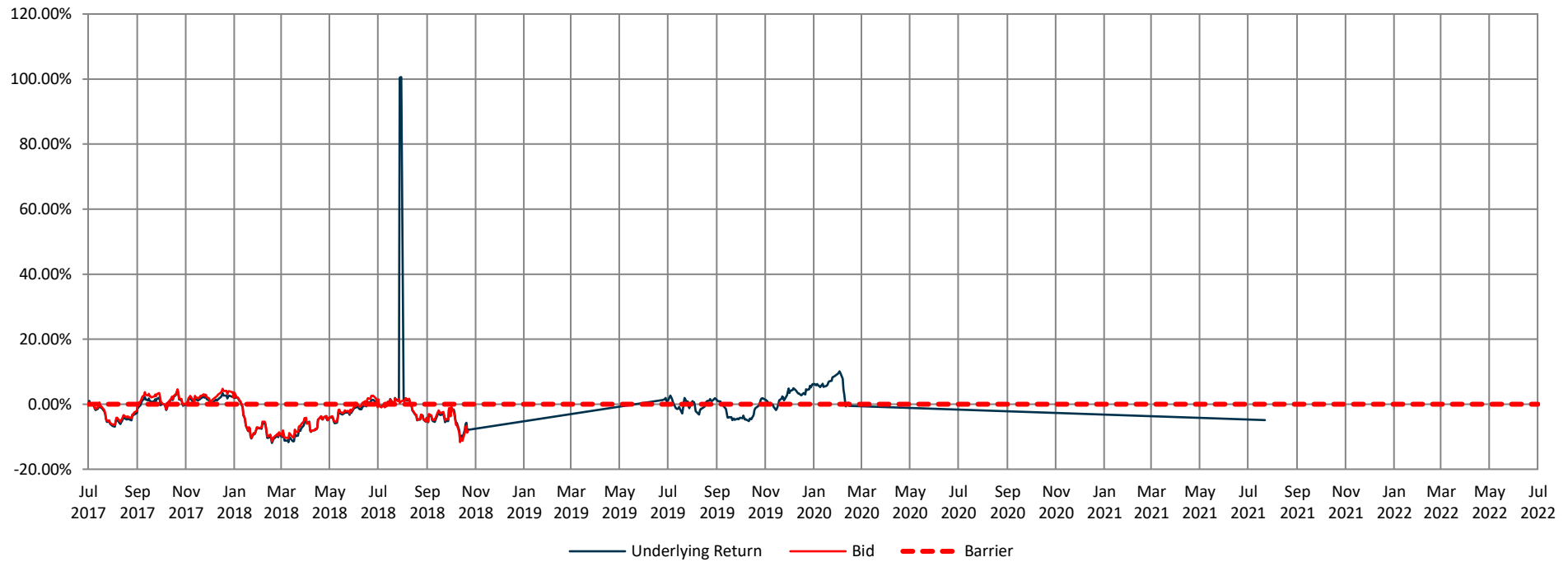


Performance Update

NBC Linear Note Securities linked to Canadian Energy Companies, Class F, due on July 19, 2022



Performance

Reference Portfolio

Current return:	-4.92%
Maximum return:	100.59%
Minimum return:	-11.91%
% of time the return was negative:	56.82%

Secondary Market

Current bid:	\$80.67
Current ETC:	\$0.00
Intrinsic Value:	\$95.08
Currency:	CAD

Note Summary

General

Issuance date:	7/19/2017
Maturity date:	7/19/2022
Term Length:	5.0 years
Remaining Term:	0.11 years

Pricing

Barrier:	0.00%
Participation:	0.00%

