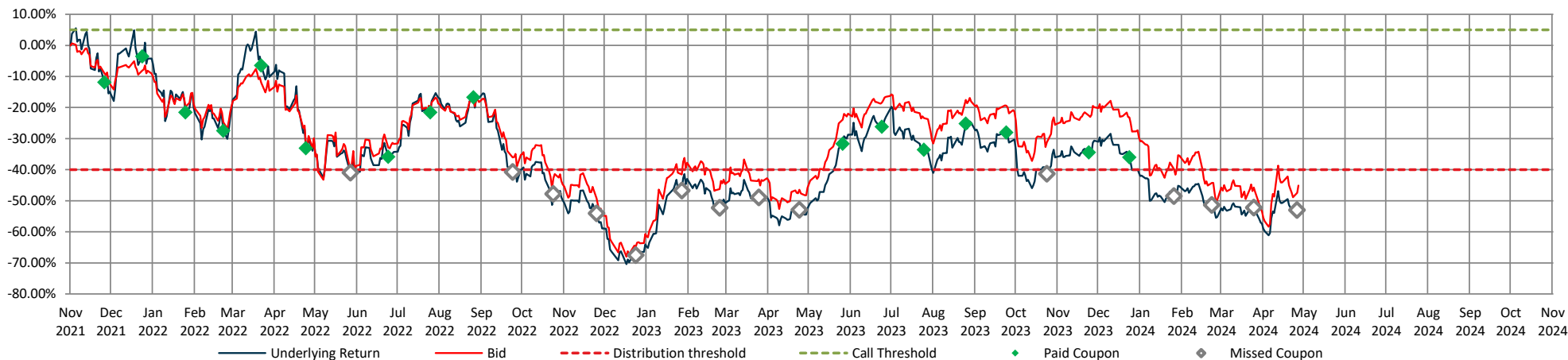


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the common shares of Tesla Inc., Class F, due on November 18, 2024



Performance

Reference Portfolio	Underlying
Current return:	-51.42%
Maximum return:	5.52%
Minimum return:	-70.42%
% of time the return was negative:	98.08%

Secondary Market	Coupons
Current bid:	\$54.88
Current ETC:	\$0.00
Intrinsic Value:	\$48.58
Currency:	CAD
	Paid Coupons
	Total Amount Paid
	Missed Coupons

Note Summary

General Information	Pricing
Issuance date:	11/18/2021
Maturity date:	11/18/2024
Term Length:	3.0 years
Remaining Term:	0.48 years
	Barrier:
	Distribution:
	Participation:

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
12/11/2023	12/18/2023	-34.40050%	-40.00%	\$ 0.94	Yes
1/10/2024	1/18/2024	-35.98750%	-40.00%	\$ 0.94	Yes
2/12/2024	2/20/2024	-48.52240%	-40.00%	\$ 0.94	No
3/11/2024	3/18/2024	-51.35720%	-40.00%	\$ 0.94	No
4/11/2024	4/18/2024	-52.22460%	-40.00%	\$ 0.94	No
5/13/2024	5/21/2024	-52.96610%	-40.00%	\$ 0.94	No
6/11/2024	6/18/2024	-40.00%	-40.00%	\$ 0.94	-
7/11/2024	7/18/2024	-40.00%	-40.00%	\$ 0.94	-
8/12/2024	8/19/2024	-40.00%	-40.00%	\$ 0.94	-
9/11/2024	9/18/2024	-40.00%	-40.00%	\$ 0.94	-
10/10/2024	10/18/2024	-40.00%	-40.00%	\$ 0.94	-
11/8/2024	11/18/2024	-40.00%	-40.00%	\$ 0.94	-