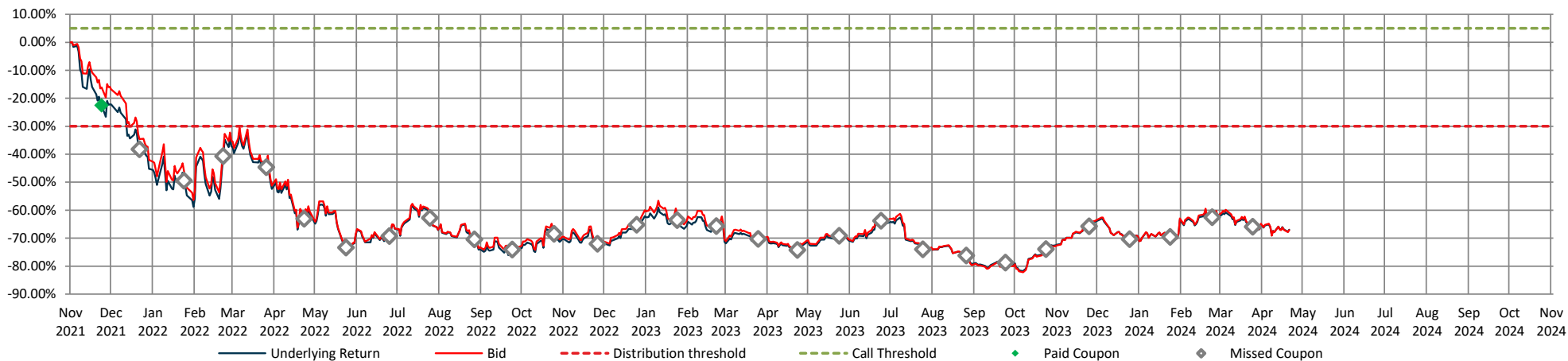


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the common shares of Square, Inc., Class F, due on November 25, 2024



Performance

Reference Portfolio		Underlying	
Current return:	-66.98%	Initial price:	215.65
Maximum return:	0.00%	Current price:	71.20
Minimum return:	-81.81%	Barrier price:	150.96
% of time the return was negative:	99.68%	Call Threshold:	226.43

Secondary Market

		Coupons	
Current bid:	\$32.90	Paid Coupons	1 Time
Current ETC:	\$0.00	Total Amount Paid	\$1.000
Intrinsic Value:	\$33.02		
Currency:	CAD	Missed Coupons	28 Times

Note Summary

General Information		Pricing	
Issuance date:	11/24/2021	Barrier:	-30.00%
Maturity date:	11/25/2024	Distribution:	12.00%
Term Length:	3.0 years	Participation:	0.00%
Remaining Term:	0.51 years		

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
11/16/2023	11/24/2023	-73.90220%	-30.00%	\$ 1.00	No
12/18/2023	12/27/2023	-65.74080%	-30.00%	\$ 1.00	No
1/17/2024	1/24/2024	-70.36870%	-30.00%	\$ 1.00	No
2/16/2024	2/26/2024	-69.56180%	-30.00%	\$ 1.00	No
3/18/2024	3/25/2024	-62.50410%	-30.00%	\$ 1.00	No
4/17/2024	4/24/2024	-65.91240%	-30.00%	\$ 1.00	No
5/16/2024	5/24/2024	-30.00%	-30.00%	\$ 1.00	-
6/14/2024	6/25/2024	-30.00%	-30.00%	\$ 1.00	-
7/17/2024	7/24/2024	-30.00%	-30.00%	\$ 1.00	-
8/19/2024	8/26/2024	-30.00%	-30.00%	\$ 1.00	-
9/17/2024	9/24/2024	-30.00%	-30.00%	\$ 1.00	-
10/17/2024	10/24/2024	-30.00%	-30.00%	\$ 1.00	-
11/18/2024	11/25/2024	-30.00%	-30.00%	\$ 1.00	-