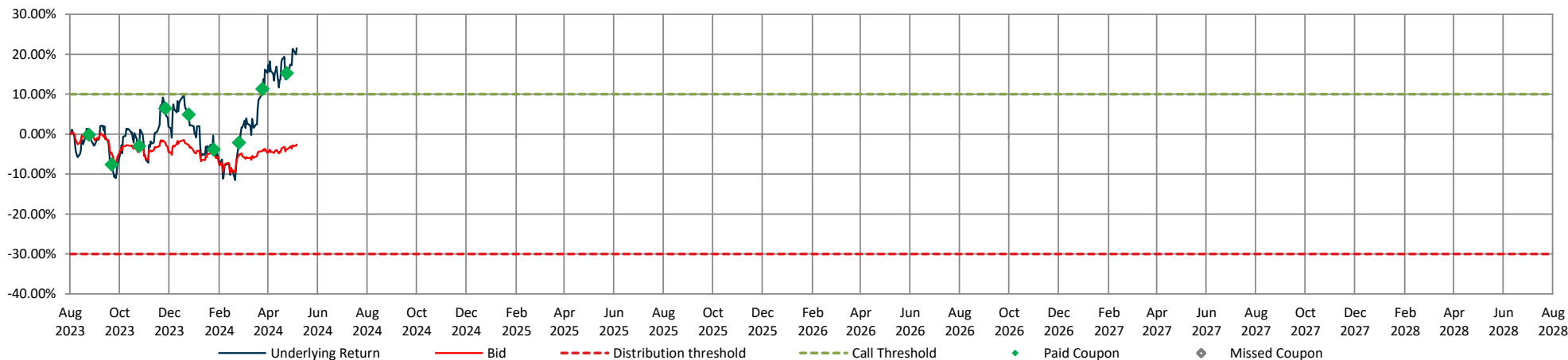


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the Global gold mining sector, due on August 9, 2028



Performance

Reference Portfolio		Underlying	
Current return:	21.52%	Initial price:	29.13
Maximum return:	21.52%	Current price:	35.40
Minimum return:	-11.50%	Barrier price:	20.39
% of time the return was negative:	47.67%	Call Threshold:	32.04

Secondary Market

		Coupons	
Current bid:	\$97.38	Paid Coupons	9 Times
Current ETC:	\$0.00	Total Amount Paid	\$7.515
Intrinsic Value:	\$100.00		
Currency:	CAD	Missed Coupons	0 Times

Note Summary

General Information		Pricing	
Issuance date:	8/9/2023	Barrier:	-30.00%
Maturity date:	8/9/2028	Distribution:	10.02%
Term Length:	5.0 years	Participation:	0.00%
Remaining Term:	4.22 years		

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
12/4/2023	12/11/2023	6.48820%	-30.00%	\$ 0.84	Yes
1/2/2024	1/9/2024	4.90900%	-30.00%	\$ 0.84	Yes
2/2/2024	2/9/2024	-3.81050%	-30.00%	\$ 0.84	Yes
3/4/2024	3/11/2024	-2.12840%	-30.00%	\$ 0.84	Yes
4/2/2024	4/9/2024	11.36290%	-30.00%	\$ 0.84	Yes
5/2/2024	5/9/2024	15.27630%	-30.00%	\$ 0.84	Yes
6/3/2024	6/10/2024	-30.00%	-30.00%	\$ 0.84	-
6/28/2024	7/9/2024	-30.00%	-30.00%	\$ 0.84	-
8/1/2024	8/9/2024	-30.00%	-30.00%	\$ 0.84	-
8/30/2024	9/9/2024	-30.00%	-30.00%	\$ 0.84	-
10/2/2024	10/9/2024	-30.00%	-30.00%	\$ 0.84	-
11/4/2024	11/12/2024	-30.00%	-30.00%	\$ 0.84	-
12/2/2024	12/9/2024	-30.00%	-30.00%	\$ 0.84	-
1/2/2025	1/9/2025	-30.00%	-30.00%	\$ 0.84	-
2/3/2025	2/10/2025	-30.00%	-30.00%	\$ 0.84	-
3/3/2025	3/10/2025	-30.00%	-30.00%	\$ 0.84	-
4/2/2025	4/9/2025	-30.00%	-30.00%	\$ 0.84	-
5/2/2025	5/9/2025	-30.00%	-30.00%	\$ 0.84	-