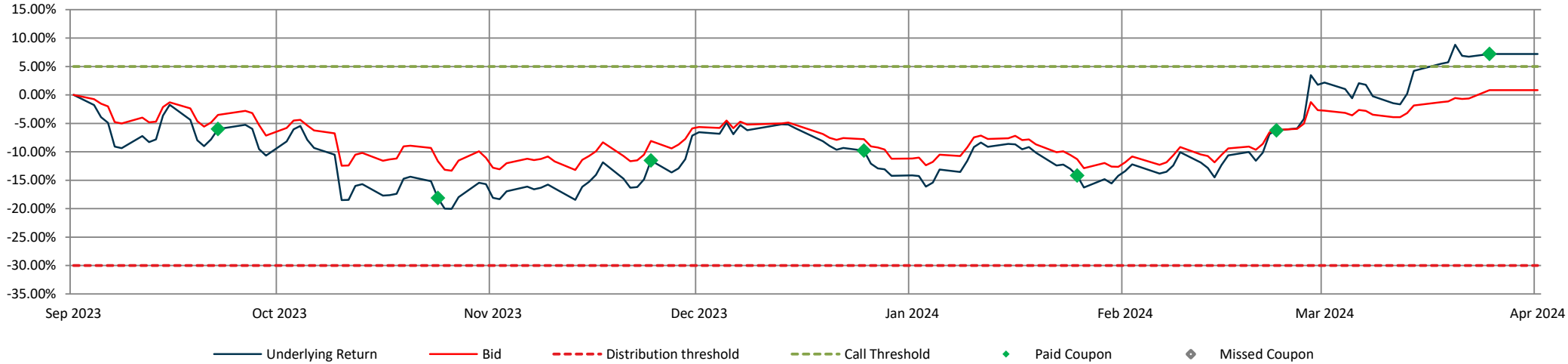


## Performance Update

**NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the common shares of Teck Resources Limited, due on September 15, 2028**



### Performance

Reference Portfolio	Underlying
Final return:	7.19%
Maximum return:	8.83%
Minimum return:	-20.04%
% of time the return was negative:	86.30%

### Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
2023-10-06	2023-10-16	-6.00100%	-30.00%	\$ 0.84	Yes
2023-11-07	2023-11-15	-18.13750%	-30.00%	\$ 0.84	Yes
2023-12-08	2023-12-15	-11.54820%	-30.00%	\$ 0.84	Yes
2024-01-08	2024-01-15	-9.81680%	-30.00%	\$ 0.84	Yes
2024-02-08	2024-02-15	-14.18730%	-30.00%	\$ 0.84	Yes
2024-03-08	2024-03-15	-6.23630%	-30.00%	\$ 0.84	Yes
2024-04-08	2024-04-15	7.19450%	-30.00%	\$ 0.84	Yes

### Secondary Market

Secondary Market	Coupons
Final bid:	\$100.84
Current ETC:	\$0.00
Intrinsic Value:	\$100.00
Currency:	CAD

Paid Coupons	7 Times
Total Amount Paid	\$5.845
Missed Coupons	0 Times

### Note Summary

General Information	Pricing
Issuance date:	2023-09-15
Maturity date:	2028-09-15
Term Length:	5.0 years
Remaining Term:	0.00 years

Barrier:	-30.00%
Distribution:	10.02%
Participation:	0.00%