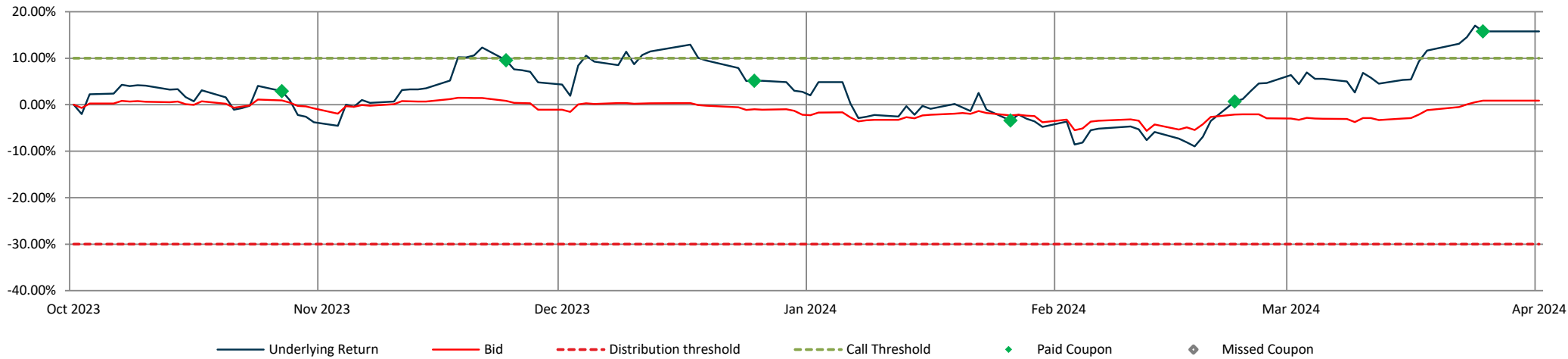


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the Global gold mining sector, Class F, due on October 11, 2028



Performance

Reference Portfolio	Underlying
Final return:	15.75%
Maximum return:	17.02%
Minimum return:	-8.97%
% of time the return was negative:	30.71%

Underlying	Underlying
Initial price:	28.32
Final price:	32.78
Barrier price:	19.82
Call Threshold:	31.15

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
2023-11-06	2023-11-14	2.93080%	-30.00%	\$ 0.88	Yes
2023-12-04	2023-12-11	9.53390%	-30.00%	\$ 0.88	Yes
2024-01-04	2024-01-11	5.12010%	-30.00%	\$ 0.88	Yes
2024-02-05	2024-02-12	-3.38980%	-30.00%	\$ 0.88	Yes
2024-03-04	2024-03-11	0.67090%	-30.00%	\$ 0.88	Yes
2024-04-04	2024-04-11	15.74860%	-30.00%	\$ 0.88	Yes

Secondary Market

Secondary Market	Coupons
Final bid:	\$100.88
Current ETC:	\$0.00
Intrinsic Value:	\$100.00
Currency:	CAD
Paid Coupons:	6 Times
Total Amount Paid:	\$5.250
Missed Coupons:	0 Times

Note Summary

General Information	Pricing
Issuance date:	2023-10-11
Maturity date:	2028-10-11
Term Length:	5.0 years
Remaining Term:	0.00 years
Barrier:	-30.00%
Distribution:	10.50%
Participation:	0.00%