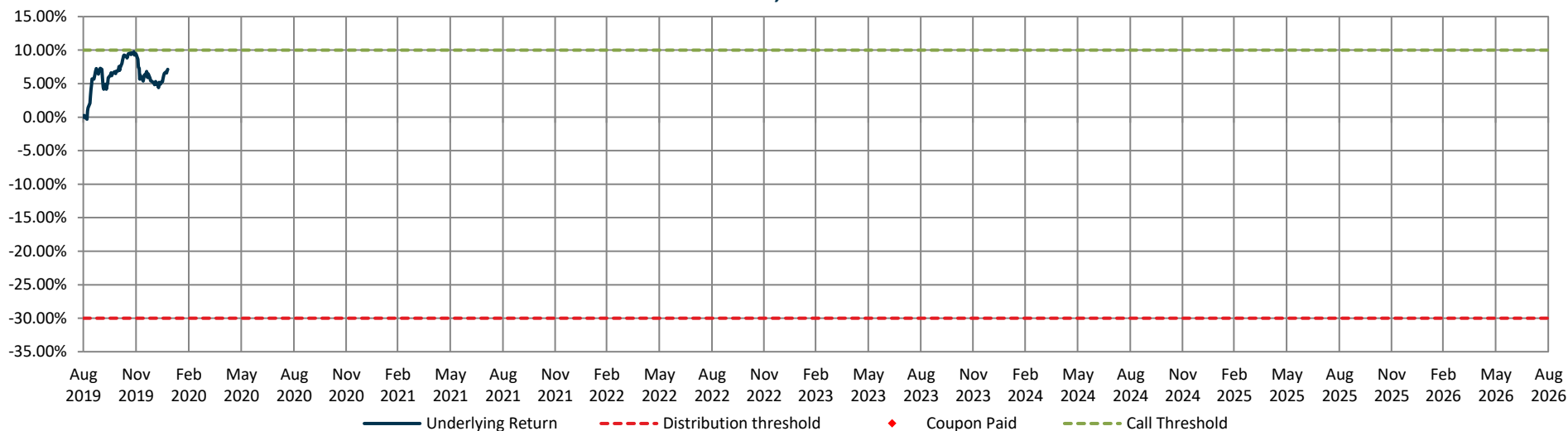


## Performance Update

**NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to a portfolio of Canadian banks, due on August 31, 2026**



### Performance

#### Reference Portfolio

Current return:	7.11%
Maximum return:	9.75%
Minimum return:	-0.31%
% of time the return was negative:	1.98%

#### Secondary Market

Current bid:	\$100.55	Currency:	CAD
Current ETC:	\$0.00		

### Note Summary

#### General Information

Issuance date:	2019-08-29	Barrier:	-30.00%
Maturity date:	2026-08-31	Distribution:	6.35%
Term Length:	7.0 years	Participation:	0.00%
Remaining Term:	6.59 years		

#### Pricing

### Payment Calendar

Valuation Date	Payment Date	Threshold	Amount
2-24-2020	3-2-2020	-30.00%	-
8-24-2020	8-31-2020	-30.00%	-
2-22-2021	3-1-2021	-30.00%	-
8-24-2021	8-31-2021	-30.00%	-
2-18-2022	2-28-2022	-30.00%	-
8-24-2022	8-31-2022	-30.00%	-
2-21-2023	2-28-2023	-30.00%	-
8-24-2023	8-31-2023	-30.00%	-
2-22-2024	2-29-2024	-30.00%	-
8-26-2024	9-3-2024	-30.00%	-
2-21-2025	2-28-2025	-30.00%	-
8-25-2025	9-2-2025	-30.00%	-
2-23-2026	3-2-2026	-30.00%	-
8-24-2026	8-31-2026	-30.00%	-
			\$0.000

