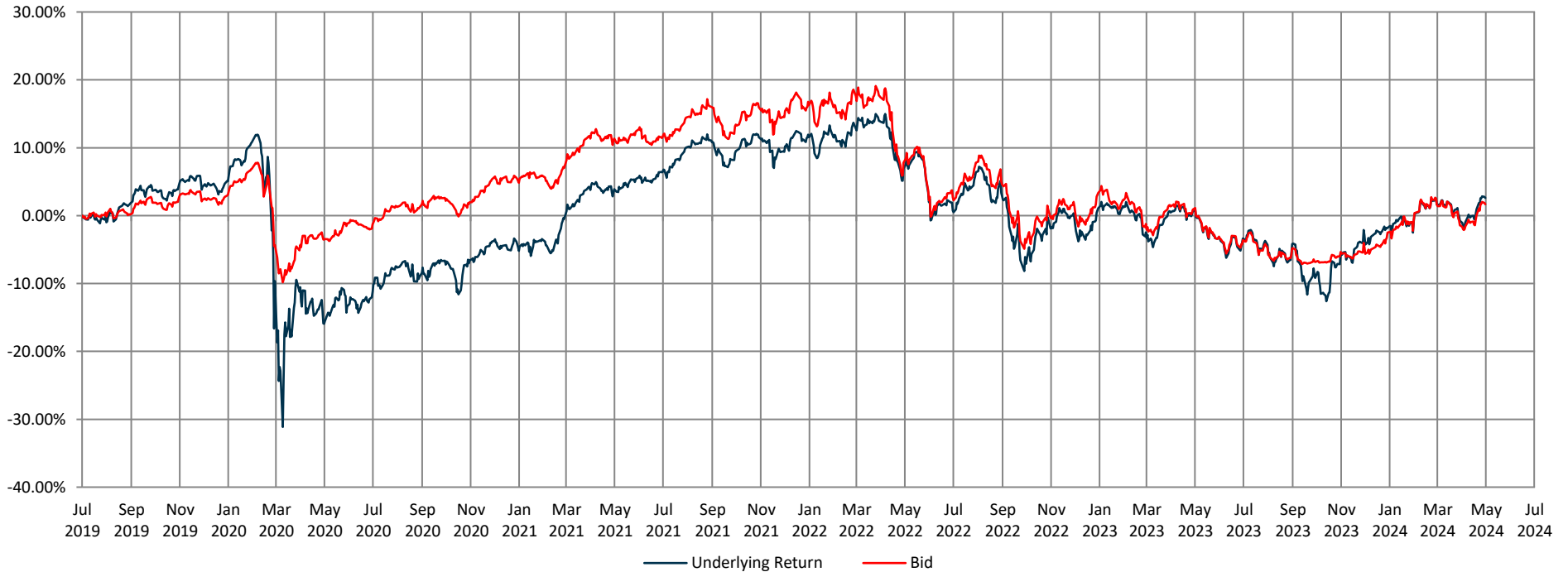


Performance Update

NBC S&P/TSX Composite Low Volatility Index Deposit Notes, Series 99F



Performance

Reference Portfolio

Current return:	2.60%
Maximum return:	14.98%
Minimum return:	-31.13%
% of time the return was negative:	47.57%

Secondary Market

Current bid:	\$101.65
Current ETC:	\$0.00
Intrinsic Value	\$104.54
Currency:	CAD

Underlying

Initial price:	438.14
Current price:	449.51

Note Summary

General

Issuance date:	7/15/2019
Maturity date:	7/15/2024
Term Length:	5.0 years
Remaining Term:	0.15 years

Pricing

Barrier:	Principal Protected
Participation:	175.00%

