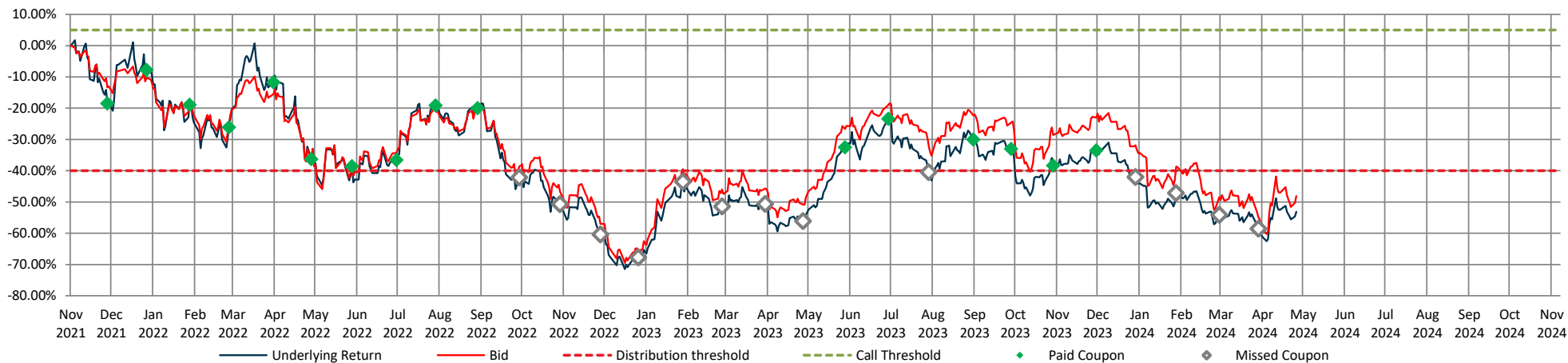


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the common shares of Tesla Inc., due on November 25, 2024



Performance

Reference Portfolio		Underlying	
Current return:	-53.16%	Initial price:	379.02
Maximum return:	1.74%	Current price:	177.55
Minimum return:	-71.48%	Barrier price:	227.41
% of time the return was negative:	99.20%	Call Threshold:	397.97

Secondary Market

		Coupons	
Current bid:	\$51.89	Paid Coupons	16 Times
Current ETC:	\$0.00	Total Amount Paid	\$12.000
Intrinsic Value:	\$46.84		
Currency:	CAD	Missed Coupons	13 Times

Note Summary

General Information		Pricing	
Issuance date:	11/19/2021	Barrier:	-40.00%
Maturity date:	11/25/2024	Distribution:	9.00%
Term Length:	3.0 years	Participation:	0.00%
Remaining Term:	0.51 years		

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
11/16/2023	11/24/2023	-38.37000%	-40.00%	\$ 0.75	Yes
12/18/2023	12/27/2023	-33.49160%	-40.00%	\$ 0.75	Yes
1/16/2024	1/23/2024	-41.97930%	-40.00%	\$ 0.75	No
2/15/2024	2/23/2024	-47.11360%	-40.00%	\$ 0.75	No
3/18/2024	3/25/2024	-54.14490%	-40.00%	\$ 0.75	No
4/16/2024	4/23/2024	-58.54840%	-40.00%	\$ 0.75	No
5/15/2024	5/23/2024	-40.00%	-40.00%	\$ 0.75	-
6/14/2024	6/25/2024	-40.00%	-40.00%	\$ 0.75	-
7/16/2024	7/23/2024	-40.00%	-40.00%	\$ 0.75	-
8/16/2024	8/23/2024	-40.00%	-40.00%	\$ 0.75	-
9/16/2024	9/23/2024	-40.00%	-40.00%	\$ 0.75	-
10/16/2024	10/23/2024	-40.00%	-40.00%	\$ 0.75	-
11/18/2024	11/25/2024	-40.00%	-40.00%	\$ 0.75	-