

## Performance Update

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



### Performance

Reference Portfolio	Underlying
Current return:	-52.27%
Maximum return:	3.01%
Minimum return:	-70.94%
% of time the return was negative:	99.03%

Secondary Market	Coupons
Current bid:	\$53.62
Current ETC:	\$0.00
Intrinsic Value:	\$47.73
Currency:	CAD
	Paid Coupons: 15 Times
	Total Amount Paid: \$14.025
	Missed Coupons: 14 Times

### Note Summary

General Information	Pricing
Issuance date:	11/24/2021
Maturity date:	11/25/2024
Term Length:	3.0 years
Remaining Term:	0.51 years
	Barrier: -40.00%
	Distribution: 11.22%
	Participation: 0.00%

### Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
11/16/2023	11/24/2023	-37.20700%	-40.00%	\$ 0.94	Yes
12/18/2023	12/27/2023	-32.23660%	-40.00%	\$ 0.94	Yes
1/17/2024	1/24/2024	-42.05650%	-40.00%	\$ 0.94	No
2/16/2024	2/26/2024	-46.25000%	-40.00%	\$ 0.94	No
3/18/2024	3/25/2024	-53.27960%	-40.00%	\$ 0.94	No
4/17/2024	4/24/2024	-58.21240%	-40.00%	\$ 0.94	No
5/16/2024	5/24/2024	-40.00%	-40.00%	\$ 0.94	-
6/14/2024	6/25/2024	-40.00%	-40.00%	\$ 0.94	-
7/17/2024	7/24/2024	-40.00%	-40.00%	\$ 0.94	-
8/19/2024	8/26/2024	-40.00%	-40.00%	\$ 0.94	-
9/17/2024	9/24/2024	-40.00%	-40.00%	\$ 0.94	-
10/17/2024	10/24/2024	-40.00%	-40.00%	\$ 0.94	-
11/18/2024	11/25/2024	-40.00%	-40.00%	\$ 0.94	-