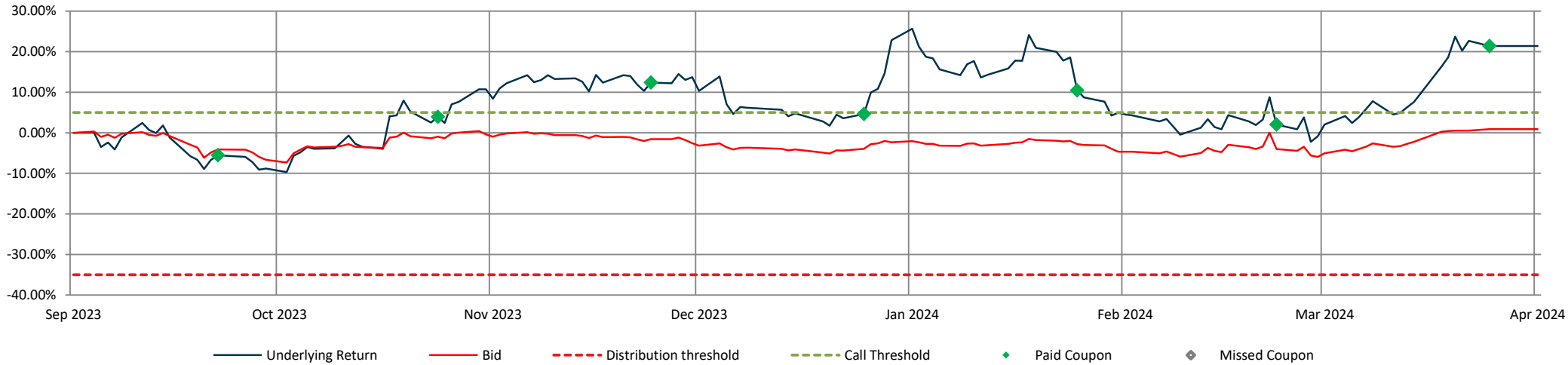


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the common shares of Cameco Corporation, due on September 15, 2028



Performance

Reference Portfolio	Underlying
Final return:	21.41%
Maximum return:	25.66%
Minimum return:	-9.68%
% of time the return was negative:	19.86%

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
2023-10-06	2023-10-16	-5.57590%	-35.00%	\$ 0.90	Yes
2023-11-07	2023-11-15	3.92520%	-35.00%	\$ 0.90	Yes
2023-12-08	2023-12-15	12.38080%	-35.00%	\$ 0.90	Yes
2024-01-08	2024-01-15	4.62220%	-35.00%	\$ 0.90	Yes
2024-02-08	2024-02-15	10.43650%	-35.00%	\$ 0.90	Yes
2024-03-08	2024-03-15	2.05430%	-35.00%	\$ 0.90	Yes
2024-04-08	2024-04-15	21.40500%	-35.00%	\$ 0.90	Yes

Secondary Market

Secondary Market	Coupons
Final bid:	\$100.90
Current ETC:	\$0.00
Intrinsic Value:	\$100.00
Currency:	CAD

Note Summary

General Information	Pricing
Issuance date:	2023-09-15
Maturity date:	2028-09-15
Term Length:	5.0 years
Remaining Term:	0.00 years