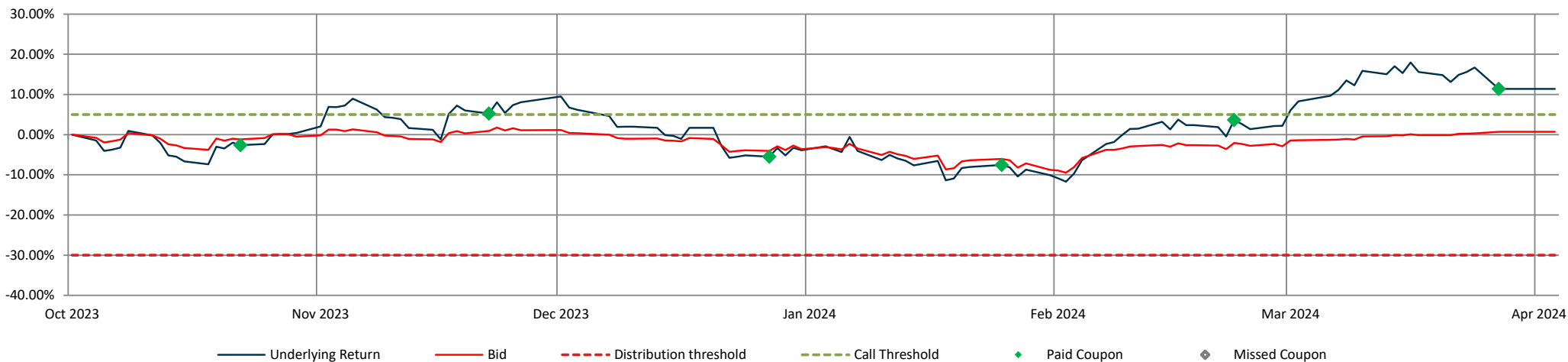


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the Global gold mining sector, due on October 28, 2030



Performance

Reference Portfolio	Underlying
Final return:	11.40%
Maximum return:	17.98%
Minimum return:	-11.71%
% of time the return was negative:	44.09%
Initial price:	29.20
Final price:	32.53
Barrier price:	20.44
Call Threshold:	30.66

Payment Calendar (Recent and Upcoming)

Coupon Valuation Date	Coupon Payment Date	Return	Threshold	Coupon	Paid
2023-11-17	2023-11-27	-2.63700%	-30.00%	\$ 0.69	Yes
2023-12-18	2023-12-27	5.23970%	-30.00%	\$ 0.69	Yes
2024-01-22	2024-01-29	-5.47950%	-30.00%	\$ 0.69	Yes
2024-02-20	2024-02-27	-7.56850%	-30.00%	\$ 0.69	Yes
2024-03-20	2024-03-27	3.63010%	-30.00%	\$ 0.69	Yes
2024-04-22	2024-04-29	11.40410%	-30.00%	\$ 0.69	Yes

Secondary Market

Secondary Market	Coupons
Final bid:	\$100.69
Current ETC:	\$0.00
Intrinsic Value:	\$100.00
Currency:	CAD
Paid Coupons:	6 Times
Total Amount Paid:	\$4.140
Missed Coupons:	0 Times

Note Summary

General Information	Pricing
Issuance date:	2023-10-27
Maturity date:	2030-10-28
Term Length:	7.0 years
Remaining Term:	0.00 years
Barrier:	-30.00%
Distribution:	8.28%
Participation:	0.00%