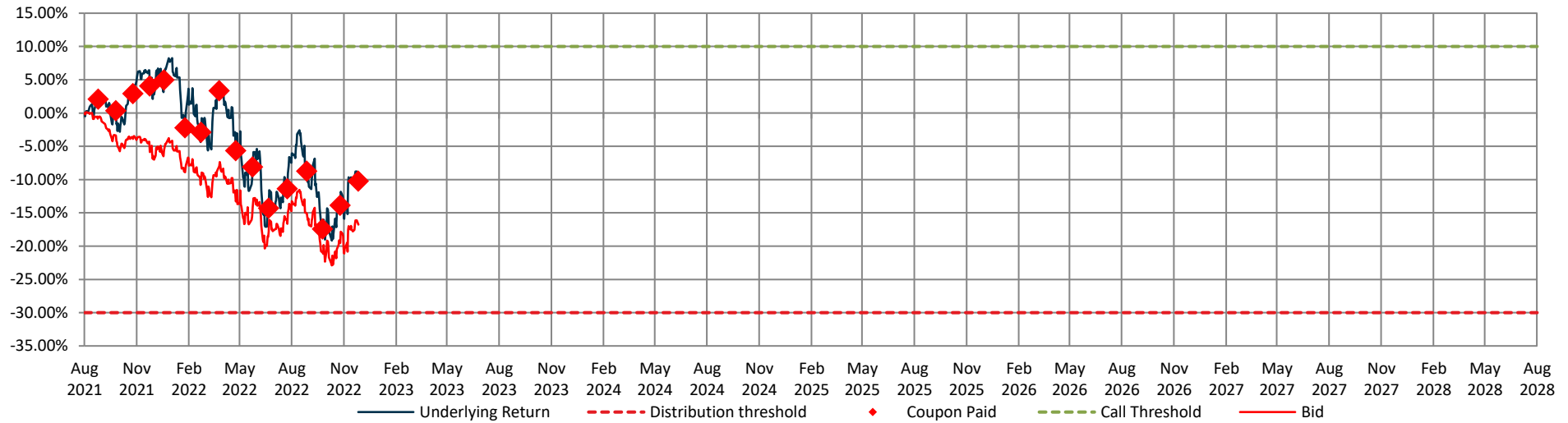


Performance Update

NBC Auto Callable Contingent Income Note Securities (Maturity-Monitored Barrier) linked to the American market (USD), due on August 3, 2028



Performance

Reference Portfolio	Underlying
Current return:	-10.26%
Maximum return:	8.25%
Minimum return:	-19.17%
% of time the return was negative:	60.36%
	Initial price: 441.15
	Current price: 395.91
	Barrier price: 308.81
	Call Threshold: 485.27

Secondary Market

Current bid:	\$83.22	Currency:	USD
Current ETC:	\$0.00		
Intrinsic Value	\$100.00		

Note Summary

General Information	Pricing
Issuance date:	2021-08-03
Maturity date:	2028-08-03
Term Length:	7.0 years
Remaining Term:	5.67 years
	Barrier: -30.00%
	Distribution: 5.04%
	Participation: 0.00%

Payment Calendar

Valuation Date	Payment Date	Threshold	Amount
8-27-2021	9-3-2021	-30.00%	\$0.420
9-27-2021	10-4-2021	-30.00%	\$0.420
10-27-2021	11-3-2021	-30.00%	\$0.420
11-26-2021	12-3-2021	-30.00%	\$0.420
12-21-2021	12-31-2021	-30.00%	\$0.420
1-27-2022	2-3-2022	-30.00%	\$0.420
2-24-2022	3-3-2022	-30.00%	\$0.420
3-28-2022	4-4-2022	-30.00%	\$0.420
4-26-2022	5-3-2022	-30.00%	\$0.420
5-26-2022	6-3-2022	-30.00%	\$0.420
6-23-2022	7-5-2022	-30.00%	\$0.420
7-26-2022	8-3-2022	-30.00%	\$0.420
8-29-2022	9-6-2022	-30.00%	\$0.420
9-26-2022	10-3-2022	-30.00%	\$0.420
			\$5.880