

Notice to Investors

Replacement of LIBOR Rates

The Products with ISINs listed in the table below contain references in the Option Portfolio Details (see Annex 1 of Final Terms) to EUR-LIBOR, specified in the table below. EUR LIBOR benchmark will be discontinued and disappear permanently on 3 January 2022. Therefore, the Issuer exercises its right to replace for the affected Products the Rate (defined as “**Old Rate**” in the table below) with a successor rate (defined as “**New Rate**” in the table below) as of 3 January 2022 (the “**Effective Date**”).

The Issuer herewith notifies investors in respect of § 14 of the GTC about the above-mentioned amendment(s) affecting the Securities with ISINs listed below, which will be effective on the Effective Date.

Capitalised terms shall have the meaning given them in the Final Terms for the Products.

ISIN	Old Rate	New Rate	Effective Date
CH0522744371	ICE EUR O/N LIBOR (BBG: EE000/N Index)	ESTR Volume Weighted Trimmed Mean Rate (ESTRON Index)	3 January 2022
CH0502673772	ICE EUR O/N LIBOR (BBG: EE000/N Index)	ESTR Volume Weighted Trimmed Mean Rate (ESTRON Index)	3 January 2022

Zurich, December 17, 2021