

OBJECT: ADJUSTMENTS ON CREDIT SUISSE GROUP AG UNDERLYING

GENERAL INFORMATION ABOUT THE CORPORATE ACTION

DESCRIPTION	The company Credit Suisse Group AG has announced a rights issue whereby shareholders are entitled to purchase 2 shares for every 7 shares held, at a subscription price of CHF 2,52 per new share.
Underlying ISIN Code	CH0012138530
Underlying Name	CREDIT SUISSE GROUP AG
EFFECTIVE DATE	28/11/2022

DETAILS ABOUT THE ADJUSTMENT

ADJUSTMENT CRITERIA	In order to maintain unchanged to the greatest extent possible the economic position of investors in Certificates issued by UniCredit Bank AG on Credit Suisse Group AG (CSGN.S), the Strike and other relevant values are changed as specified in the table below.
DERIVATIVE MARKET	EUREX

ADJUSTMENT FACTOR

0.94655415

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 28/11/2022

LEVERAGE CERTIFICATES SINGLE SHARE

Cod Isin	Underlying	Parity Old	Parity	Strike Old	Strike	First Barrier Old	First Barrier
DE000HC1H2H8	CREDIT SUISSE GROUP AG	1	1.0565	3.2	3.029	3.2	3.029
DE000HC1H2N6	CREDIT SUISSE GROUP AG	1	1.0565	4.5	4.2595	4.5	4.2595
DE000HC1H2P1	CREDIT SUISSE GROUP AG	1	1.0565	4.8	4.5435	4.8	4.5435