

To the attention of:

All investors,
holding the Product with the ISIN: CH1316654586

30 January 2024

REVERSE CONVERTIBLE PRODUCT ON 3.85% BTPS ITALIA (09/01/49)

The Initial Fixing Level and the Final Fixing Level for the above-mentioned product are specified as follows:

Initial Fixing Level: The execution level including the accrued interest of the Underlying on the Initial Fixing Date, as reasonably determined by the Calculation Agent.

Final Fixing Level: The sum of (a) the clean price as published on Bloomberg (IT0005363111 Govt) around 11:00 am Brussels Time on the Final Fixing Date using the BGN source ("Fixing Page") and (b) the Accrued Interest on the Final Fixing Date. The Accrued Interest on the Final Fixing Date is 1.5740%. Should no price be available on the Fixing Page, the prevailing price as published on the Fixing Page shall be the price, as reasonably determined by the Calculation Agent.

Sincerely yours,

Leonteq Securities AG