

Raiffeisen Switzerland

Raiffeisen Switzerland Cooperative
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Notice on CREDIT EVENT

Dear Investor

Notice is hereby given to Investors holding the below-mentioned Products that a **"Bankruptcy" Credit Event** occurred in respect of **Chesapeake Energy Corp.** The respective Event Determination Date is 29 June 2020. The Credit Event has been determined by the Calculation Agent in accordance with the respective Terms and Conditions, following the decision of the relevant Credit Derivatives Determination Committee.

CH0481310933

The consequences of the Credit Event occurrence are as described in the respective Final Termsheets.

Sincerely yours.

Raiffeisen Switzerland Cooperative