Notice

Notice to investors in Structured Products (containing LIBOR/EURIBOR) under the Programme for the Issuance of Certificates, Notes, Leverage Products and Other Structured Products (the "Base Prospectus") of Bank Julius Baer & Co. Ltd. - For information only.

Swiss Security Number / ISIN

24202077 / CH0242020771
26388811 / CH0263888114
26388812 / CH0263888122
30689215 / CH0306892156
14385710 / CH0143857107
19877538 / CH0198775386
22756939 / CH0227569396
22757087 / CH0227570873
24202144 / CH0242021449
39758016 / CH0397580165
39758018 / CH0397580181

According to the terms of the base prospectus governing the above mentioned Structured Products, the Issuer is required to notify the investors immediately after occurrence of a so-called "Extraordinary Event"* leading to a change in the Underlying or an Underlying Component, irrespective of the impact on the Structured Product.

The announcement on 5th March 2021 by ICE Benchmarks Administration (IBA) and the U.K. Financial Conduct Authority (FCA) on future cessation and loss of representativeness of the London Interbank Offered Rate (LIBOR) benchmarks constitutes an "Extraordinary Event" with respect to all sterling, euro, Swiss franc and Japanese yen LIBOR settings pursuant to the Programme for the Issuance of Certificates, Notes, Leverage Products and Other Structured Products.

The following table illustrates the permanent cessation dates after which the impacted LIBOR setting and currency will cease to be provided by any administrator.
The asterisk for certain LIBOR settings in the table indicates that these settings will be non-representative after that date, but there will be further consultations to determine if the LIBOR rates should be published using a changed methodology, or on 'synthetic' basis.
These LIBOR transition timeline and dates defined below could be subject to changes due to subsequent announcements.

	Overnight	1W	1M	2M	3M	6M	12M
USD	30 June 2023	31 Dec 2021	30 June 2023*	31 Dec 2021	30 June 2023*	30 June 2023*	30 June 2023
GBP	31 Dec 2021	31 Dec 2021	31 Dec 2021**	31 Dec 2021	31 Dec 2021**	31 Dec 21**	31 Dec 2021
JPY	31 Dec 2021	31 Dec 2021	31 Dec 2021***	31 Dec 2021	31 Dec 2021***	31 Dec 2021***	31 Dec 2021
EUR	31 Dec 2021	31 Dec 2021	31 Dec 2021	31 Dec 2021	31 Dec 2021	31 Dec 2021	31 Dec 2021
CHF	31 Dec 2021	31 Dec 2021	31 Dec 2021	31 Dec 2021	31 Dec 2021	31 Dec 2021	31 Dec 2021

*USD will become non-representative immediately after the date mentioned in the table, but the FCA will continue to consider the case for continuing publication on a change methodology (also known as a 'synthetic') basis.
**GBP will become non-representative immediately after the date mentioned in the table, but the FCA is consulting on requiring the IBA to continue publishing these settings on a synthetic basis
***JPY will become non-representative immediately after the date mentioned in the table, but the FCA is consulting on requiring the IBA to continue publishing these settings on a synthetic basis. The FCA does not expect compelling the IBA to publish these settings beyond the end of 2022.

It is important to note, there will be no immediate change to the calculation of interest, using LIBOR as Underlying or Underlying Component, due to the cessation announcements. The calculation of interest is expected to continue in accordance with the current terms until the dates defined in the table above or until an earlier announcement from the Issuer. The Issuer will notify you of the actions it will be taking in connection with the Extraordinary Event in according with the terms of the Base Prospectus.

**Extraordinary Events are events, regardless of whether they are foreseeable or not, which are beyond the control of the institution of person influenced by the event (...) including an event that leads to a change in the Underlying or an Underlying Component.*

Zurich, 18 March 2021

Bank Julius Baer & Co. Ltd.