



To the attention of:

All Investors,
holding the below-mentioned Products

25 September 2017

CREDIT EVENT NOTICE |

Notice is hereby given to Investors holding the below-mentioned Products that a **“Bankruptcy” Credit Event** occurred in respect of **Toys “R” Us, Inc.** on 19 September 2017. The Credit Event has been determined by the Calculation Agent in accordance with the respective Terms and Conditions, following to the respective decision of the ISDA Americas Credit Derivatives Determinations Committee on 20 September 2017.

CH0347655976
CH0245649436
CH0216748688
CH0213852236
CH0376438823
CH0371537363
CH0208022688
CH0361717181

The Issuer will update the Products as described in the respective Final Termsheets.

Sincerely yours,

Leonteq Securities AG
Calculation Agent