



To the attention of:

All Investors,
holding the below-mentioned Products

12 October 2017

NOTICE ON LIQUIDATION AMOUNT

Subsequent to a **"Bankruptcy" Credit Event** in respect of **Toys "R" Us, Inc.** Notice is hereby given to Investors holding the below-mentioned Products:

CH0366218409
CH0360189481
CH0366218649
CH0360188905

As further described in the respective Final Termsheets, the Investors thereof will receive the Liquidation Amount from the Issuer equal to:

260.00 expressed in the respective Settlement Currency

The Calculation Agent calculated the Liquidation Amount in accordance with the final results of the **Toys "R" Us, Inc.** Auction held on 11 October 2017.

Sincerely yours,

Leonteq Securities AG
Calculation Agent