



**To the attention of:**

All Investors,  
holding Credit-Linked Certificates on Peabody Energy Corporation

22 April 2016

**CREDIT EVENT NOTICE |**

**CREDIT-LINKED CERTIFICATES ON PEABODY ENERGY CORPORATION**

Notice is hereby given to Investors holding the below-mentioned Products that a **“Bankruptcy” Credit Event** occurred in respect of Peabody Energy Corporation. 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 EMEA Credit Derivatives Determinations Committee on 14 April 2016.

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The Issuer will redeem the Products as described in the respective Final Termsheet.

Sincerely yours,

Leonteq Securities AG  
Calculation Agent