



**To the attention of:**

All Investors,  
holding the below-mentioned Products

6 October 2017

## **CREDIT EVENT NOTICE**

Notice is hereby given to Investors holding the below-mentioned Products that a **“Restructuring” Credit Event** occurred in respect of **Novo Banco SA** on 4 October 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 relevant ISDA Credit Derivatives Determinations Committee on 5 October 2017.

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

Sincerely yours,

Leonteq Securities AG  
Calculation Agent