



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:

CH0335978091
CH0351353120
CH0355510626
CH0355510956
CH0354481043
CH0311853169
CH0315244928
CH0338512020
CH0328295461
CH0328293730
CH0328294134

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