



To the attention of:

All Investors,
holding Capital Protection on MARKIT CDX NORTH AMERICA HIGH YIELD INDEX 06/22

26 September 2017

CREDIT EVENT NOTICE |

CAPITAL PROTECTION ON MARKIT CDX NORTH AMERICA HIGH YIELD INDEX
06/22

Notice is hereby given to Investors holding the below-mentioned Product 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.

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

Sincerely yours,

Leonteq Securities AG
Calculation Agent