



**To the attention of:**

All Investors,  
holding the below-mentioned Products

Zurich, 09.10.2018

**CREDIT EVENT NOTICE**

Notice is hereby given to Investors holding the below-mentioned Products that a **“Bankruptcy” Credit Event** occurred in respect of **Astaldi S.p.A.** on 27.09.2018. The Credit Event has been determined by the Calculation Agent in accordance with the respective Terms and Conditions, following the decision of the relevant ISDA Credit Derivatives Determinations Committee on 05.10.2018.

CH0360188863  
CH0366218268  
CH0372885472  
CH0373627972  
CH0266691846  
CH0371539245  
CH0376439383  
CH0361711101  
CH0381268322  
CH0318755607  
CH0335977218  
CH0315243300  
CH0359142947  
CH0387885236  
CH0419404998  
CH0387885244  
CH0383100481  
CH0423434627  
CH0381808366  
CH0387885251  
CH0360187626

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

Sincerely yours,

Leonteq Securities AG  
Calculation Agent