

CAPITAL PROTECTION CERTIFICATE WITH PARTICIPATION ON US BLUE CHIPS



The Capital Protection Certificate offers a 100% Capital Protection at maturity and the opportunity to participate (unlimited) in the positive performance of the equally weighted basket.

SCENARIO 1

If the performance of the basket is positive at maturity, the investor will receive 100% of the denomination (Capital Protection Level) plus the 80% participation in the positive performance of the equally weighted basket. If the basket closes for example at 120% of the initial fixing level at maturity, the client receives redemption equal to 116% of the denomination (see table on page 2).

SCENARIO 2

If the basket performance is negative at maturity, the investor will receive a cash amount equal to 100% of the denomination (Capital Protection Level).

RISKS

- The capital protection is only valid at maturity.
- Before maturity, the secondary market value of the Certificate is influenced by many factors (amongst others volatility and interest rates) and may be below 100% of the denomination.
- Compared to a direct investment in the underlyings, the investor will not be entitled to receive any dividend payments.
- The Investor is exposed to the credit risk of the guarantor and the issuer.

HIGHLIGHTS

- 100% Capital Protection
- 80% Participation
- Guarantor PostFinance

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The financial instruments mentioned in this document are derivative instruments. They do not qualify as units of a collective investment scheme pursuant to art. 7 et seqq. of the Swiss Federal Act on Collective Investment Schemes (CISA) and are therefore neither registered nor supervised by the Swiss Financial Market Supervisory Authority FINMA. Investors do not benefit from the specific investor protection provided under the CISA.

FACTS AND FIGURES

| | |
|----------------------------|--|
| Issuer | Leonteq Securities AG, Guernsey |
| Guarantor | PostFinance, Berne (Rating: Standard & Poor's AA+) |
| SVSP Category | Capital Protection Certificate with Participation (1100) |
| Underlyings | AT&T, Exxon Mobil, McDonald's, Pfizer, Procter Gamble |
| Capital Protection | 100% |
| Participation | 80% |
| Currency | USD |
| Maturity | 5 years |
| Listing | SIX Swiss Exchange AG |
| Issue Price | 100% |
| End of subscription | 15.06.2018 |
| Valor | 41111463 |

Guarantor



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WOULD YOU LIKE TO KNOW MORE
ABOUT INVESTMENT PRODUCTS?

If so, please feel free to call us on
+41 58 800 1111, write us an email
at info@leonteq.com or visit
our website sp.leonteq.com/en

REDEMPTION AT MATURITY

| FINAL FIXING LEVEL OF THE BASKET | REDEMPTION |
|----------------------------------|------------|
| 200% | 180% |
| 190% | 172% |
| 180% | 164% |
| 170% | 156% |
| 160% | 148% |
| 150% | 140% |
| 140% | 132% |
| 130% | 124% |
| 120% | 116% |
| 110% | 108% |
| 100% | 100% |
| 90% | 100% |
| 80% | 100% |
| 70% | 100% |
| 60% | 100% |
| 50% | 100% |
| 40% | 100% |
| 30% | 100% |
| 20% | 100% |
| 10% | 100% |
| 0% | 100% |

Source: Leonteq Securities AG 2018

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