

Product Report as of 08/03/2019

**9.20% p.a. Multi Barrier Reverse Convertible on Adidas, Coca-Cola, McDonalds, VISA**  
Continuous Multi Barrier Observation | Callable | Quanto EUR

Final Fixing Date 23/09/2019; issued in EUR; Not listed

ISIN CH0366636022 | Swiss Security Number 36663602

Assumptions made herein are based on data and models we consider reliable and accurate. This notwithstanding the Issuer and the Lead Manager make no representations or warranties with respect to completeness or correctness of the assumptions made herein.

PRODUCT DETAILS

**Issuance data**

**Issue Date** 02/07/2018  
**Issue Price** 100.00%  
**Issue Size** EUR 10'000'000 (can be increased at any time)

**General Information**

**Swiss Security Number** 36663602  
**ISIN** CH0366636022  
**Redemption Date** 02/10/2019 (subject to Settlement Disruption Event provisions)  
**Denomination** EUR 1'000  
**Settlement Currency** EUR  
**Currency Protection** Quanto EUR  
**Coupon Day Count Convention** 30/360; Unadjusted; Accruing during each coupon period (including start and excluding end date).  
**Listing/Exchange** Not listed  
**Quoting Type** Secondary market prices are quoted dirty; accrued interest is included in the prices.  
**Quotation Type** Secondary market prices are quoted in percentage.

The Coupon Rate is split in two components for Swiss taxation purposes:

Interest Component 0.00% p.a.  
Option Premium Component 9.20% p.a.

**Market expectation of the Investor**

Underlyings trade sideways to slightly higher.  
The Barrier Event will not occur.

**Product description**

This Product offers the Investor a Coupon Rate regardless of the performance of the Underlyings during lifetime whilst combined with a conditional downside protection. If no Barrier Event has occurred, the Investor will receive the Denomination on the Redemption Date. If a Barrier Event has occurred but all Underlyings close above their Initial Fixing Level at the Final Fixing Date, the Investor will still receive on the Redemption Date a Cash Settlement which equals the Denomination. Otherwise the redemption of the Product will depend on the value of the Underlying with the Worst Performance, as described in section "Redemption".

The Issuer has the right for Early Redemption, as further described in "Early Redemption" below.

**Coupon Amount(s) and Coupon Payment Date(s)**

Coupon Payment Date	Coupon Amount	Accrued Interest
14/09/2018	EUR 23.00	PAID
14/12/2018	EUR 23.00	PAID
14/03/2019	EUR 23.00	EUR
14/06/2019	EUR 23.00	EUR
02/10/2019	EUR 23.00	EUR

\* levels are expressed in percentage of the Initial Fixing Level  
\*\* will be determined on the Final Fixing Date

Subscription Date 11/06/2018 21/06/2018	Barrier Observation Date 21/06/2018 23/09/2018	Barrier Level Adidas (69.00%)	Barrier Level Coca-Cola (69.00%)	Barrier Level McDonalds (69.00%)	Barrier Level VISA (69.00%)	Observation Date 11/12/2018
Observation Date 11/03/2019	Observation Date 11/06/2019	Final Fixing Date 23/09/2019	Redemption Date 02/10/2019			

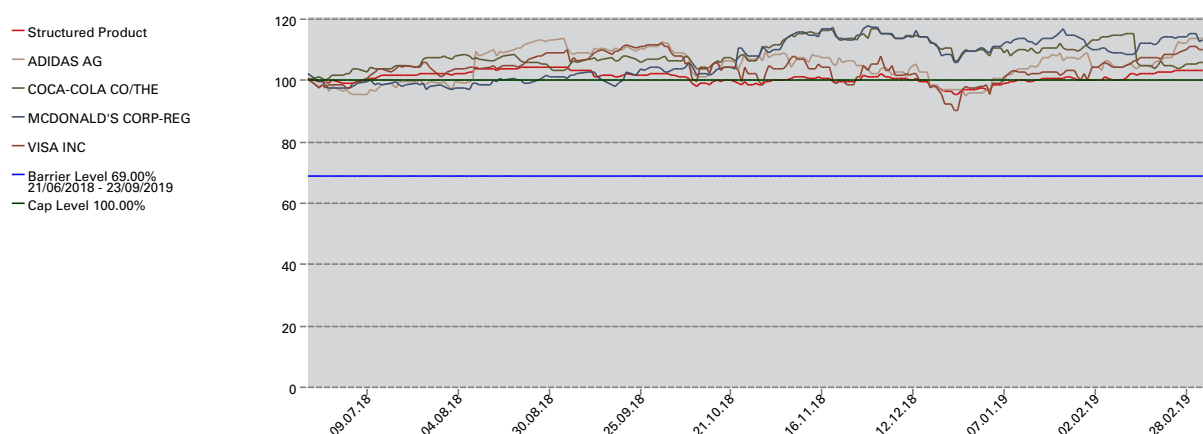
## UNDERLYING

Underlying	Related Exchange	Bloomberg Ticker	Initial Fixing Level (100%)*	Barrier Level (69.00%)*	Strike Level (100.00%)*	Conversion Ratio
ADIDAS AG	Xetra	ADS GY	EUR 190.15	EUR 131.20	EUR 190.15	5.2590
COCA-COLA CO/THE	NYSE	KO UN	USD 43.09	USD 29.73	USD 43.09	TBA**
MCDONALD'S CORP-REG	NYSE	MCD UN	USD 160.53	USD 110.77	USD 160.53	TBA**
VISA INC	NYSE	V UN	USD 134.53	USD 92.83	USD 134.53	TBA**

## PERFORMANCE

	Last price	Week to date	Month to date	Year to date	Since inception	Distance from Barrier	Probability of a Barrier hit
<b>Structured Product</b>	<b>103.14%</b>	<b>0.00%</b>	<b>0.01%</b>	<b>5.86%</b>	<b>3.14%</b>		
ADIDAS AG	EUR 210.60	-2.45%	-1.40%	15.46%	10.75%	37.70%	< 1%
COCA-COLA CO/THE	USD 44.84	-1.19%	-1.10%	-5.30%	4.06%	33.70%	< 1%
MCDONALD'S CORP-REG	USD 179.50	-3.00%	-2.36%	1.09%	11.82%	38.29%	< 1%
VISA INC	USD 147.35	-1.42%	-0.52%	11.68%	9.53%	37.00%	< 1%

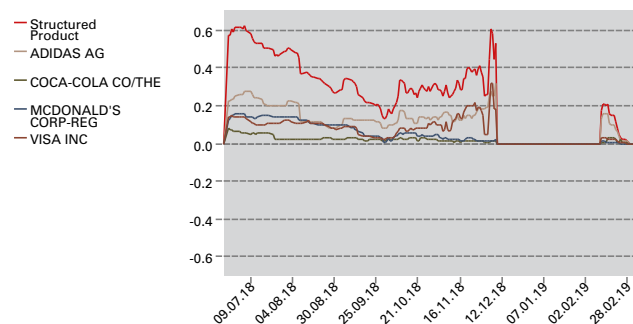
## Performance over time



## SENSITIVITY

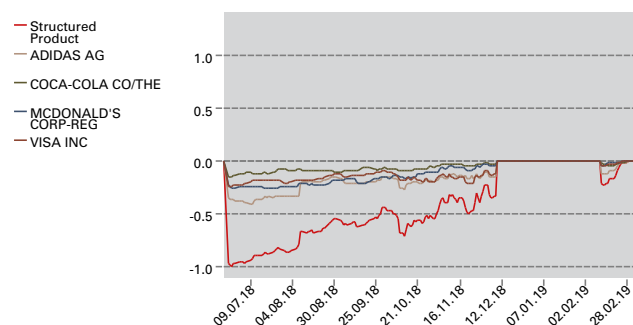
Structured Product	Delta
Structured Product	<b>0.00</b>
ADIDAS AG	0.00
COCA-COLA CO/THE	0.00
MCDONALD'S CORP-REG	0.00
VISA INC	0.00

Delta is the rate of change of the price of a derivative with respect to the price of the underlying asset. If the Delta of the Underlying is 0.1, a 1% move in the Underlying means that the price of the Structured Product will change by 0.1%.



Structured Product	Vega
Structured Product	<b>0.00</b>
ADIDAS AG	0.00
COCA-COLA CO/THE	0.00
MCDONALD'S CORP-REG	0.00
VISA INC	0.00

Vega is the rate of change of the price of a derivative with respect to the implied volatility of an Underlying. If the Vega of the Underlying is 0.1, a 1% move in the implied volatility of the Underlying means that the price of the Structured Product will change by 0.1%.



## PRODUCT DOCUMENTATION

The Indicative Termsheet includes the information required for a preliminary simplified prospectus pursuant to Article 5 of the Swiss Federal Act on Collective Investment Schemes ("CISA"). The Termsheet, which will be available no later than on the Issue Date, as well as the Final Termsheet include the information required for a definitive simplified prospectus pursuant to Article 5 CISA. The Termsheet contains a summary of information of the Product and is for information purposes only. **Only the Final Termsheet together with the Issuance and Offering Programme of the relevant Issuer valid as per the Initial Fixing Date containing all further relevant terms and conditions, as such is amended from time to time (the "Programme"), shall form the entire and legally binding documentation for this Product ("Product Documentation"), and accordingly the Final**

Termsheet should always be read together with the Programme. Definitions used in the Final Termsheet, but not defined therein, shall have the meaning given to them in the Programme. **Even though translation into other languages might be available, it is only the Final Termsheet and Programme in English which are legally binding.**

Please refer to the Termsheet in connection with the Programme for any information concerning risks aligned with this product.

Insofar as this publication contains information relating to a Packaged Retail and Insurance-based Investment Product (PRIIP), a Key Information Document in accordance with Regulation (EU) No 1286/2014 (PRIIPs Regulation) is available and can be obtained from [www.priipkidportal.com](http://www.priipkidportal.com).

During the whole term of this Product, the Product Documentation can be ordered free of charge from the Lead Manager at Europaallee 39, 8004 Zurich (Switzerland), via telephone (+41-(0)58-800 1000\*), fax (+41-(0)58-800 1010) or via e-mail ([termsheet@leonteq.com](mailto:termsheet@leonteq.com)). Please note that all calls made to numbers marked with an asterisk (\*) are recorded. By calling such number, your consent to the recording is deemed given.

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