

Product Report as of 18/06/2019

Twin-Win Certificate on Twitter

Continuous Barrier Observation | Autocallable | 10.00% Conditional Coupon Amount | Memory Coupon

Final Fixing Date 19/12/2019; issued in USD; Not listed

ISIN CH0419581415 | Swiss Security Number 41958141

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	27/06/2018
Issue Price	100.00%
Issue Size	USD 10'000'000 (can be increased at any time)

General Information

Swiss Security Number	41958141
ISIN	CH0419581415
Redemption Date	27/12/2019 (subject to Settlement Disruption Event provisions)
Denomination	USD 1'000
Settlement Currency	USD
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.

Market expectation of the Investor

Price increase or decrease of the Underlying.
The Barrier Event will not occur.


Product description

This Product offers the Investor the opportunity to receive either an Early Redemption Coupon Amount, if the relevant conditions are met on any of the pre-defined Autocall Observation Dates, or a Conditional Coupon Amount, provided a Coupon Trigger Event has occurred. If no Early Redemption has occurred, the Investor has the possibility to participate in the Underlying's performance, as described under "Redemption", unless a Barrier Event has occurred. If a Barrier Event has occurred, the Investor will receive from the Issuer on the Redemption Date cash settlement as further described under "Redemption".

UNDERLYING

Underlying	Related Exchange	Bloomberg Ticker	Initial Fixing Level (100%)*	Barrier Level (66.00%)*	Autocall Trigger Level (100.00%)*	Coupon Trigger Level (100.00%)*
TWITTER INC	NYSE	TWTR UN	USD 44.95	USD 29.67	USD 44.95	USD 44.95

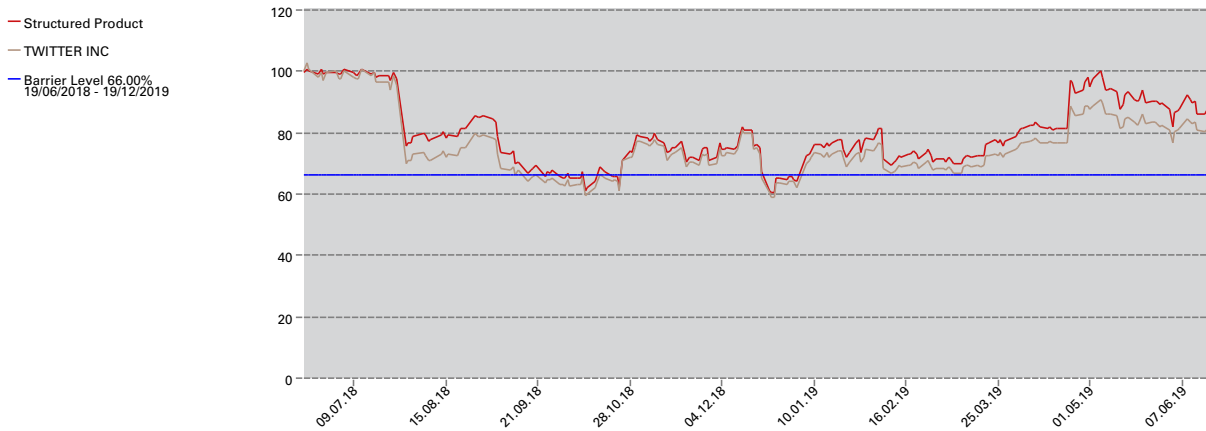
PERFORMANCE

Structured Product	Last price	Week to date	Month to date	Year to date	Since inception	Probability of a Barrier hit
TWITTER INC	USD 36.65	1.38%	-1.32%	27.52%	-18.46%	

* levels are expressed in percentage of the Initial Fixing Level

Subscription 07/06/2018 19/06/2018	Barrier Observation 19/06/2018 19/12/2018	Barrier Level (66.00%) 12/09/2018	Observation Date 19/12/2018	Observation Date 19/06/2019	Final Fixing Date 19/12/2019
Redemption Date 27/12/2019					

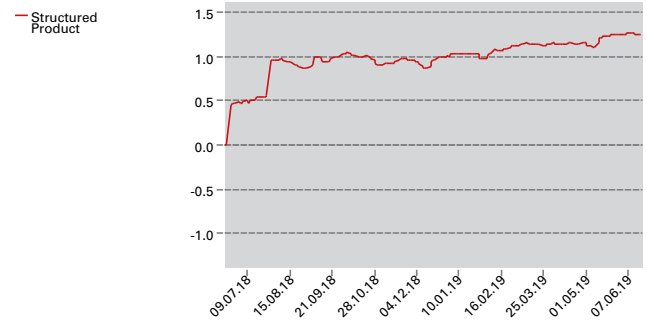
Performance over time



SENSITIVITY

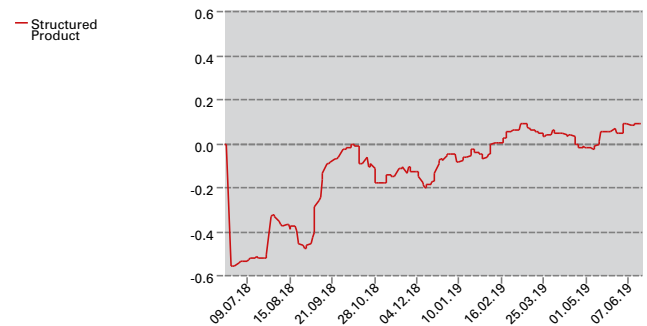
	Delta
Structured Product	1.25
TWITTER INC	1.25

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%.



	Vega
Structured Product	0.09
TWITTER INC	0.09

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.

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). 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.

FOR DISTRIBUTION IN SWITZERLAND

Leonteq Securities AG

Europaallee 39
8004 Zurich, Switzerland
Phone: +41 58 800 1111
termsheet@leonteq.com
www.leonteq.com

FOR DISTRIBUTION WITHIN THE EUROPEAN ECONOMIC AREA (EEA)

Leonteq Securities (Europe) GmbH

Goetheplatz 2
60311 Frankfurt, Germany
Phone: +49 69 970 979 900
www.leonteq.de

BRANCHES

Leonteq Securities (Europe) GmbH

Paris Branch
40 Rue la Pérouse
75116 Paris, France
Phone: +33 (0)1 40 62 79 38
www.leonteq.fr

Leonteq Securities (Europe) GmbH

London Branch
108 Cannon Street
London EC4N 6EU, United Kingdom
Phone: +44 (0)207 467 5350
www.leonteq.co.uk