

## Key Information Document (“KID”)

### Purpose

This document provides the investor with key information about this investment product. It is not marketing material. The information is required by law to help the investor understand the nature, risks, costs, potential gains and losses of this product and to help the investor compare it with other products.

### Product

## 5.40% p.a. Barrier Reverse Convertible in CHF on Nestlé, Novartis, Roche

Swiss Securities Number: 136985369 | ISIN: CH1369853697 | SIX Symbol: AASUTQ

Issuer: **Leonteq Securities AG, Guernsey Branch, St. Peter Port, Guernsey** | Guarantor: **PostFinance Ltd, Bern, Switzerland**

PRIIP Manufacturer: **Leonteq Securities AG** | The PRIIP Manufacturer is part of the Leonteq Group. | [www.leonteq.com](http://www.leonteq.com) | Call +41 58 800 1111 for more information

Competent Authority: Not Applicable. The PRIIP Manufacturer is domiciled in Switzerland and is subject to prudential supervision by the Swiss Financial Market Supervisory Authority (“FINMA”). FINMA is not considered a competent supervisory authority under EU Regulation 1286/2014 on Key Information Documents for Packaged Retail and Insurance-based Investment Products (PRIIPs). | Date of production of the KID: 01.06.2026

The investor is about to purchase a product that is not simple and may be difficult to understand.

### 1. What is this product?

#### Type

This product is a Swiss Uncertificated Security under Swiss law.

#### Term

The term of the product ends on the Redemption Date, unless the product has been terminated or redeemed early. The Issuer has the right to redeem the product early on any Early Redemption Observation Date.

#### Objectives

Objective of the product is to provide the investor with a specified entitlement according to predefined conditions. This product offers the investor a Coupon Rate regardless of the performance of the Underlyings during the lifetime.

#### Early Redemption on the specific Early Redemption Date:

On each Early Redemption Observation Date, the Issuer has the right, but not the obligation, to call the product for Early Redemption on the respective Early Redemption Date.

The investor will receive CHF 1'000.00 (100% of the Denomination) plus the Coupon Amount, if applicable, for the respective Coupon Payment Date. No further payments will be made.

#### Redemption possibilities on the Redemption Date:

- If a Barrier Event has NOT occurred, the Investor will receive the Denomination.
- If a Barrier Event has occurred and
  - (1) If the Final Fixing Level of the Underlying with the Worst Performance is below the respective Strike Level, the Investor will receive a round number (i.e. Conversion Ratio) of the Underlying with the Worst Performance per Product. Any potential fractional Conversion Ratio entitlements (Fractions of the Underlying) will be paid in cash, based on the Final Fixing Level.
  - (2) If the Final Fixing Level of the Underlying with the Worst Performance is at or above the respective Strike Level, the Investor will receive the Denomination.

A Barrier Event shall be deemed to occur if at any time on any exchange business day during the Barrier Observation Period the level of at least one of the Underlyings' prices has been traded at or below the respective Barrier Level.

The investor might incur a loss in case the sum of the value of the delivered Underlying on the Redemption Date, the Fractions of the Underlying and the coupon payment is below the purchase price of the product. Different from a direct investment in the Underlyings, the investor will not receive any dividend payments nor any further entitlements resulting from the Underlyings (e.g. voting rights). The investor will not benefit from any increase of the market price of the Underlyings above their respective Strike Levels.

<b>Currency of the product (Settlement Currency)</b>	Swiss Francs (“CHF”)	<b>Minimum Investment / Minimum Trading Lot</b>	CHF 1'000.00
<b>Issue Date</b>	26/08/2024	<b>Initial Fixing Date</b>	16/08/2024
<b>Last Trading Day/Time</b>	17/08/2026 / Exchange market close	<b>First Exchange Trading Date</b>	26/08/2024
<b>Redemption Date</b>	26/08/2026	<b>Final Fixing Date</b>	17/08/2026
<b>Denomination</b>	CHF 1'000.00	<b>Issue Price</b>	100.00%
<b>Initial Fixing Level</b>	Official close of the respective Underlying on the Initial Fixing Date on the Related Exchange.	<b>Final Fixing Level</b>	Official close of the respective Underlying on the Final Fixing Date on the Related Exchange.
<b>Coupon Rate</b>	5.40% p.a. of the Denomination	<b>Settlement Type</b>	Cash Settlement or Delivery of Underlying
<b>Barrier Observation Period</b>	16/08/2024 - 17/08/2026	<b>Exchange Listing</b>	SIX Swiss Exchange AG; traded on SIX Swiss Exchange - Structured Products ETH (Extended Trading Hours)
<b>Quoting in consideration of accrued interest</b>	yes (dirty prices); the investor pays no accrued interest additionally when purchasing the product	<b>Worst Performance</b>	For each Underlying the performance is calculated by dividing its Final Fixing Level by the respective Initial Fixing Level. The Worst Performance corresponds to the lowest of all such calculated values.

Coupon Payment Date	Coupon Amount	Early Redemption Observation Date	Early Redemption Date
25/11/2024	CHF 13.50	-	-
24/02/2025	CHF 13.50	-	-
26/05/2025	CHF 13.50	-	-
25/08/2025	CHF 13.50	18/08/2025	25/08/2025
24/11/2025	CHF 13.50	17/11/2025	24/11/2025
24/02/2026	CHF 13.50	17/02/2026	24/02/2026
26/05/2026	CHF 13.50	18/05/2026	26/05/2026
26/08/2026	CHF 13.50	-	-



**Cost over time**

The tables show the amounts that are taken from the investor's investment to cover different types of costs. These amounts depend on how much the investor invests, how long the investor holds the product and how well the product does. The amounts shown here are illustrations based on an example investment amount and different possible investment periods.

We have assumed:

- The investor would get back the amount that the investor invested (0% annual return).
- CHF 10'000 is invested

	<b>If the investor exits after the recommended holding period</b>
Total costs	CHF 50
Cost impact (*)	0.5%

(\*) This illustrates the effect of costs over a holding period of less than one year. This percentage cannot be directly compared to the cost impact figures provided for other products.

We may share part of the costs with the person selling the investor the product to cover the services it provides to the investor. It will inform the investor of the amount.

**Composition of Costs**

<b>One-off costs upon entry or exit</b>		<b>If the investor exits after 26/08/2026</b>
Entry costs	0.5% of the amount the investor pays in when entering this investment. These costs are already included in the price the investor pays.	Up to CHF 50
Exit costs	Exit costs are stated as CHF 0 in the next column as they do not apply if the investor keeps the product until the recommended holding period.	CHF 0

**5. How long should the investor hold it and can the investor take money out early?****Recommended holding period: 2 months 25 days (until Redemption Date 26/08/2026)**

The objective of the product is to provide the investor with the redemption profile described under "1. What is this product?" above. This only applies if the product is held until maturity. It is not always appropriate to compare the performance or cost figures of this product with other products with different recommended holding periods.

There are no possibilities to take the investor's money out early other than to sell the product on the exchange where the product is listed or off-exchange.

Under normal market conditions, the price at which the investor may sell the product will depend on the market parameters prevailing at the time, which could put the invested amount at risk.

In unusual market situations, or in the event of technical faults/disruptions, a purchase and/or sale of the product can be temporarily hindered, or may not be possible at all.

**6. How can the investor complain?**

Any complaint regarding the person advising on, or selling, the product on the relevant website can be submitted directly to that person.

Any complaint regarding the product or the conduct of the Issuer of this product can be submitted to the following address: Leonteq Securities AG, Europaallee 39, 8004 Zurich, Switzerland, kid@leonteq.com, www.leonteq.com.

**7. Other relevant information**

Any additional documentation in relation to the product and in particular the final terms or the pricing supplement and the issuance and offering programme (including any supplements hereto) are published on the website: [www.leonteq.com](http://www.leonteq.com). In order to obtain more detailed information – and in particular details of the structure of and risks associated with an investment in the product – the investor should read these documents.

Furthermore, Leonteq Securities AG created the KID after having made certain assumptions and exercised certain discretion with respect to calculations of key figures and performance scenarios and is going to reassess and adapt its assumptions as it deems appropriate from time to time.

The Product is not classified as sustainable. No representation as to the sustainability – within the meaning of Regulation (EU) 2020/852 (Taxonomy Regulation) and Regulation (EU) 2019/2088 (Sustainable Finance Disclosure Regulation) or any other sustainability-related law or regulation – of the Product or any Underlying is provided. Any reference to sustainability-related terms in relation to the Product or any Underlying shall not imply the provision of any such representation by the Issuer, the Lead Manager or the Guarantor, as applicable. It is furthermore specified that the Product is not aimed at clients with specific needs regarding sustainability preferences pursuant to Art. 2 No. 7 of the MiFID II Delegated Regulation (EU) 2017/565.