

Key Information Document (“KID”)

Purpose

This document provides the investor (“you”) 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.

Express Certificate in EUR on EURO STOXX 50® Index, iShares Russell 2000 - ETF, S&P 500®

Swiss Securities Number: 40235438 | ISIN: CH0402354382

Issuer of this Product: **Leonteq Securities AG, Guernsey Branch** | www.leonteq.com | Call +41 58 800 10 00 for more information

KID Manufacturer: **Leonteq Securities AG** | Competent Authority: the relevant Authority | Production date of the KID: 03.04.2019

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.

Objectives

Objective of the product is to provide the investor with a specified entitlement according to predefined conditions. The investor may receive a coupon payment on the Coupon Payment Date if a Coupon Trigger Event has occurred on the corresponding Coupon Observation Date. If the investor has not received a coupon payment on the previous Coupon Payment Date(s), the missed coupon payment(s) shall additionally be payable in arrears if a Coupon Trigger Event occurs on a subsequent Coupon Observation Date (“Memory Coupon”). A Coupon Trigger Event shall occur if on any Coupon Observation Date the official close of each Underlying is above its Coupon Trigger Level. The product has a fixed lifetime and will be redeemed on the Early Redemption Date or on the Redemption Date. The possibilities for the redemption of the product are as follows:

Early Redemption on the specific Early Redemption Date:

Provided that on one of the pre-defined Autocall Observation Dates the official close of each Underlying is above its Autocall Trigger Level, an Early Redemption will occur and the product will expire immediately.

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

Redemption opportunities on the Redemption Date:

- If a Barrier Event has NOT occurred, the investor will receive EUR 1'000.00 (100% of the Denomination).
- If a Barrier Event has occurred, the investor will receive a Cash Settlement in the Settlement Currency which equals the Denomination multiplied by the Worst Performance.

A Barrier Event shall be deemed to occur if at least one of the Underlyings' Final Fixing Levels is at or below the respective Barrier Level.

The investor might incur a loss in case the sum of Cash Settlement on the Redemption Date and the coupon payment is below the purchase price of the product. Different from a direct investment in the Underlyings, the investor will receive a coupon payment, but no dividend payment nor any further entitlement resulting from the Underlyings (e.g. voting rights). The investor will not benefit from any increase of the market price of the Underlyings.

Currency of the product (Settlement Currency)	Euro (“EUR”)	Minimum Investment / Minimum Trading Lot	EUR 1'000.00
Issue Date	01/03/2018	Initial Fixing Date	22/02/2018
Last Trading Day/Time	22/02/2021 / Exchange market close	Redemption Date	01/03/2021
Final Fixing Date	22/02/2021	Denomination	EUR 1'000.00
Issue Price	100.00%	Initial Fixing Level	Official close of the respective Underlying on the Initial Fixing Date as calculated and published by the Related Exchange or, as the case may be, by the respective Index Sponsor.
Final Fixing Level	Official close of the respective Underlying on the Final Fixing Date as calculated and published by the Related Exchange or, as the case may be, by the respective Index Sponsor.	Settlement Type	Cash Settlement
Quoting in consideration of accrued interest	yes (dirty prices); the investor pays no accrued interest additionally when purchasing the product	Conditional Coupon Rate	1.2500%
Worst Performance	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.	Currency Risk	The product is currency hedged at maturity, i.e. although the Initial Fixing Level is determined in the currency of the Underlying, the amounts determined in the Currency of the Underlying will be converted 1:1 into the Currency of the Product (Quanto)

Coupon Observation Date	Coupon Trigger Level ^a	Conditional Coupon Payment Date	Conditional Coupon Amount	Autocall Observation Date	Autocall Trigger Level ^a	Early Redemption Date
22/05/2018	60.00%	25/05/2018	EUR 12.50	-	-	-
22/08/2018	60.00%	27/08/2018	EUR 12.50	-	-	-
23/11/2018	60.00%	28/11/2018	EUR 12.50	-	-	-
22/02/2019	60.00%	27/02/2019	EUR 12.50	22/02/2019	100.00%	27/02/2019
22/05/2019	60.00%	27/05/2019	EUR 12.50	22/05/2019	100.00%	27/05/2019
22/08/2019	60.00%	27/08/2019	EUR 12.50	22/08/2019	100.00%	27/08/2019
22/11/2019	60.00%	27/11/2019	EUR 12.50	22/11/2019	100.00%	27/11/2019
24/02/2020	60.00%	27/02/2020	EUR 12.50	24/02/2020	100.00%	27/02/2020
22/05/2020	60.00%	27/05/2020	EUR 12.50	22/05/2020	100.00%	27/05/2020
24/08/2020	60.00%	27/08/2020	EUR 12.50	24/08/2020	100.00%	27/08/2020
23/11/2020	60.00%	26/11/2020	EUR 12.50	23/11/2020	100.00%	26/11/2020
22/02/2021	60.00%	01/03/2021	EUR 12.50	-	-	-

Investment EUR 10,000	If the investor cashes in the product after 1 year	If the investor cashes in at the end of the recommended holding period
Total costs	EUR 49.86	EUR 49.86
Impact on return (RIY) per year	0.51%	0.27%

Composition of Costs

The table below shows:

- the impact each year of the different types of costs on the investment return the investor might get at the end of the recommended holding period.
- the meaning of the different cost categories.

This table shows the impact on return per year			
One-off costs	Entry costs	0.27%	The impact of the costs already included in the price.
	Exit costs	-	Not applicable
Ongoing costs	Portfolio transaction costs	-	Not applicable
	Other ongoing costs	-	Not applicable
Incidental costs	Performance fees	-	Not applicable
	Carried interests	-	Not applicable

5. How long should the investor hold it and can the investor take money out early?

Recommended holding period: 01/03/2021 (until Redemption Date)

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.

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

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 simplified prospectus and the programme (including any supplements hereto) are published on the website: 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.

At least one of the Underlyings is a protected brand of the Index Sponsor. The product is not sponsored, endorsed, sold or promoted by the index license provider and makes no representation regarding the advisability of investing in the product and neither the index license provider shall have any liability with respect thereto.

Furthermore, Leonteq 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.