

London, the 27th of September 2019

Subject: Initial strike levels

Please find below the initial strike levels for each underlying of every Leonteq's structured products requested:

ISIN	Underlying	Bloomberg	Strike Date	Strike
CH0360187618	Swiss Market Index	SMI Index	01.11.2017	CHF 9'267.82
	EURO STOXX 50® Index	SX5E Index	01.11.2017	EUR 3697.40
	MSCI ITALY Index	MXIT Index	01.11.2017	EUR 63.270
CH0481330774	AIR FRANCE-KLM	AF FP Equity	01.08.2019	EUR 9.774
	BRITISH AMERICAN TOBACCO	BATS LN Equity	01.08.2019	GBp 3155.50
	HALLIBURTON CO-REG	HAL UN Equity	01.08.2019	USD 21.66
	NATIXIS	KN FP Equity	01.08.2019	EUR 3.69
	VALERO ENERGY CORP	VLO UN Equity	01.08.2019	USD 84.34
CH0470805026	BNP PARIBAS	BNP FP Equity	31.05.2019	EUR 40.875
	GENERAL ELECTRIC CO-REG	GE UN Equity	31.05.2019	USD 9.44
	MATTEL INC	MAT UQ Equity	31.05.2019	USD 9.85
	MONCLER SPA	MONC IM Equity	31.05.2019	EUR 33.000
	TENARIS SA	TEN IM Equity	31.05.2019	EUR 10.550
CH0411112367	EURO STOXX® Banks Index	SX7E Index	19.06.2018	EUR 111.94
	STOXX® Europe 600 Basic Resources	SXPP Index	19.06.2018	EUR 482.17
	STOXX® Europe 600 Utilities	SX6P Index	19.06.2018	EUR 291.25
CH0456761490	ADOBE SYSTEMS INC	ADBE UQ Equity	18.03.2019	USD 257.76
	ADVANCED MICRO DEVICES	AMD UQ Equity	18.03.2019	USD 23.25
	FOOT LOCKER INC	FL UN Equity	18.03.2019	USD 59.85
	GOLDMAN SACHS GROUP INC	GS UN Equity	18.03.2019	USD 202.47
	NETFLIX INC	NFLX UQ Equity	18.03.2019	USD 363.44
	TWITTER INC	TWTR UN Equity	18.03.2019	USD 31.08
CH0470805059	AVIS BUDGET GROUP INC	CAR UQ Equity	31.05.2019	USD 28.36
	FIRST SOLAR INC-REG	FSLR UQ Equity	31.05.2019	USD 58.04
	GOPRO INC	GPRO UQ Equity	31.05.2019	USD 6.30
	NVIDIA CORP	NVDA UQ Equity	31.05.2019	USD 135.46
	SNAP INC - A	SNAP UN Equity	31.05.2019	USD 11.89
CH0402354077	FACEBOOK INC-A	FB UQ Equity	20.04.2018	USD 166.28
	FERRARI NV	RACE IM Equity	20.04.2018	EUR 99.800
	HENNES & MAURITZ AB-B SHS	HMB SS Equity	20.04.2018	SEK 132.46
	NETFLIX INC	NFLX UQ Equity	20.04.2018	USD 327.77
	NVIDIA CORP	NVDA UQ Equity	20.04.2018	USD 228.71