LEONTEQ
US STOCKS MEMORY INCOME AUTOCALL
JUNE 2024 FACTSHEET

Stock Note Risk Profile: There is a higher risk of large or total capital losses when Underlyings are individual Company Stocks rather than Stock Market Indices. Retail investors should seek suitable financial advice before investing.

TARGET RETURN: USD = 14.832% p.a.

INVESTMENT DESCRIPTION

A 4 year investment linked to the performance of four US Stocks.

If on any of the quarterly observation dates, including the Final Observation date, the closing levels of all the Underlyings are at or above the Income Trigger, the income will be paid plus any previously missed income payments.

This investment will autocall and mature early if all Underlyings are equal to or above the Autocall Trigger on any quarterly observation date starting at 9 months. If early maturity occurs, full capital is returned and the investment will end. If early maturity does not occur the investment will continue to the Final Observation date.

At the Final Observation date, if all Underlyings are at or above the Capital Protection Barrier, then full capital is returned. If any Underlying is below the Capital Protection Barrier, capital return will be reduced on a 1-for-1 basis. For example, if the worst performing Underlying has fallen to 40% of its original level, 40% of the capital will be returned.

BENEFITS

- Opportunity for regular income payments even where the Underlyings show significant falls.
- A memory feature, whereby income previously unpaid, will be included when the income trigger is next activated.
- Autocall feature potentially shortens the investment term.
- Early maturity provides an opportunity to re-assess client's wealth strategy.
- Daily pricing.

RISKS

- The return is limited to the pre-defined investment terms.
- The income payment is conditional upon the Underlying performance.
- **There is a higher risk of large or total capital losses when Underlyings are individual Company Stocks rather than Stock Market Indices.**
- Investors will be exposed to the credit risk of the Issuer. If the Issuer become insolvent or cannot make the payments on the Product for any other reason, investors could lose some or all of their investment. A decline in the Issuers credit quality is likely to reduce the market value of the Product and therefore the price an investor may receive for the Product if they were to sell them in the market.
- There is a risk to capital should one of the Underlyings breach the Capital Protection Barrier on its Final Observation date.
- Should investors need to sell their investment before maturity, the trading price will likely mean they get back less than they invested.

PRODUCT FACTS & FEATURES

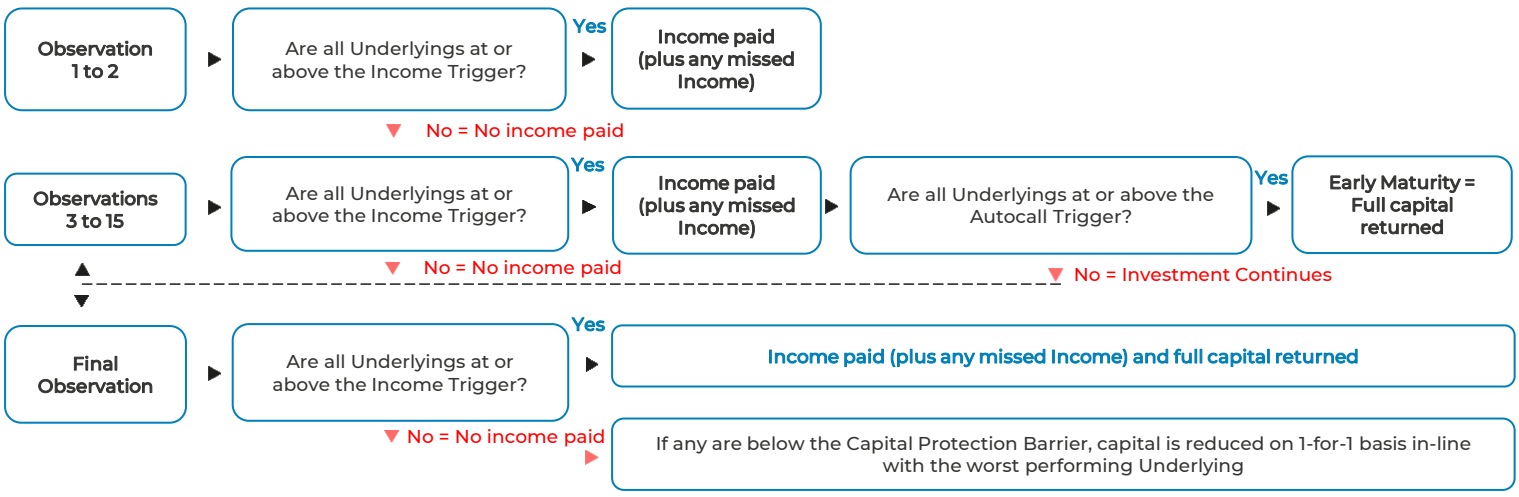
Issuer:	Leonteq Securities AG
Guarantor:	Leonteq Securities AG
Credit Ratings:	Fitch BBB, JCR BBB+
Source:	Leonteq Securities AG 11.06.2024
Maximum Term:	4 years
Investment Structure:	Memory Income Autocall
Autocall Opportunities:	Quarterly (First Observation at 9 months)
Autocall Trigger:	75% of initial level
Memory Income Rate:	USD: 3.708% Quarterly (14.832% p.a.)
Income Trigger:	60% of initial level
Capital Risk:	Not capital protected
Capital Protection Barrier:	65% Final level (European style)

Underlying Basket	Bloomberg Code
Advanced Micro Devices	AMD UQ Equity
Carnival Corp	CCL UN Equity
Microsoft Corp	MSFT UQ Equity
Tesla INC	TSLA UQ Equity

KEY INFORMATION

Subscription Period:	11 Jun 2024 – 17 Jun 2024 (4.30pm UK Time)
Issue Price:	100%
Strike Date:	18 June 2024
Issue Date:	25 June 2024
1st Coupon Observation:	20 September 2024
1st Autocall Observation:	20 March 2026
Final Observation:	20 June 2028
Maturity Date:	27 June 2028
Denominations:	1,000 then lots of 1,000
ISIN:	CH1349987748

HOW THE INVESTMENT WORKS



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OBSERVATION DATES (some dates may vary if a bank holiday or non-business day occurs)

	Observation Date	Payment Date	Income Trigger	Autocall Trigger
Observation 1	20 September 2024	27 September 2024	60%	n/a
Observation 2	20 December 2024	31 December 2024	60%	n/a
Observation 3	20 March 2025	27 March 2025	60%	75%
Observation 4	20 June 2025	27 June 2025	60%	75%
Observation 5	22 September 2025	29 September 2025	60%	75%
Observation 6	22 December 2025	31 December 2025	60%	75%
Observation 7	20 March 2026	27 March 2026	60%	75%
Observation 8	22 June 2026	29 June 2026	60%	75%
Observation 9	21 September 2026	28 September 2026	60%	75%
Observation 10	21 December 2026	30 December 2026	60%	75%
Observation 11	22 March 2027	31 March 2027	60%	75%
Observation 12	21 June 2027	28 June 2027	60%	75%
Observation 13	20 September 2027	27 September 2027	60%	75%
Observation 14	20 December 2027	29 December 2027	60%	75%
Observation 15	20 March 2028	27 March 2028	60%	75%
Final Observation	20 June 2028	27 June 2028	60%	65% European Barrier

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Leonteq Securities AG: Leonteq Securities AG operates as a financial services firm. The Company specializes in the issuance of structured products. Leonteq Securities serves customers worldwide.

Source: Bloomberg 11.06.2024

RATIONALE

Structured products are becoming increasingly popular for investors due to the wide variety of payoffs and levels of protection that can be achieved by the different types of structures that are available.

The opportunity for an income stream can be of key importance to investors as part of their wealth planning. The probability of an income payment being triggered is increased with this investment as an Underlying needs to show a fall of 40% from its initial level on any observation date before the income stream is disrupted. The investment also benefits from a memory feature so that if any income payments have missed being paid, they will catch-up the next time all Underlyings are above the Income Trigger on an observation date. The Underlyings have been selected in order to support the anticipated delivery of that income.

The autocall payoff can bring an early return of capital allowing the opportunity for a re-assessment of investment strategy. The value of this feature cannot be underestimated as it brings with it the opportunity to secure capital value, as well as the chance to take advantage of future market trends. To manage the capital risk, a final level barrier set at 65% means an Underlying must fall by more than 35% over the full term before capital is at risk.

SUITABILITY

This product may be suitable for investors who:

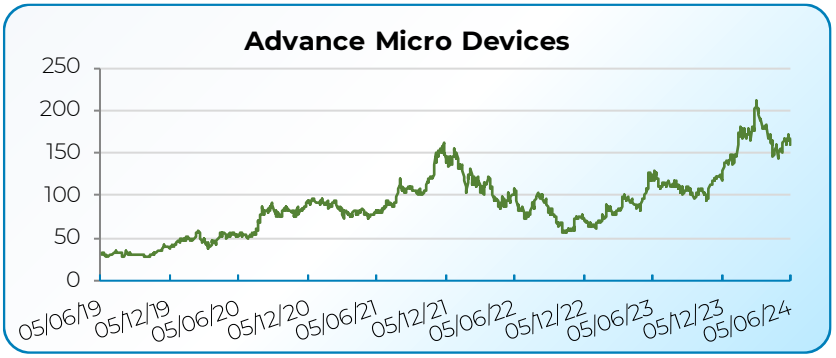
- **Understand that there is a higher risk of large or total capital losses when Underlyings are individual Company Stocks rather than Stock Market Indices.**
- Are seeking the opportunity for higher returns than current cash rates at the time this product was launched.
- Are seeking income rather than growth.
- Understand and accept there is a risk to capital and how the Capital Protection Barrier works.
- Understand the impact of global economic issues and how they will affect the product.
- Understand the criteria which will determine the income payments.
- Are looking to invest for the medium to long term, being happy to remain invested until maturity.
- Can afford to have their cash invested for the full term of the Product.
- Wish to use this investment as part of a well-diversified portfolio.
- Understand that the returns are pre-defined and that they will forgo any growth in the Underlyings which exceeds the fixed level available with this investment product.
- Understand the risk to capital in the event of a counterparty default.
- Should they need to sell their investment, accept that the trading price will likely mean they get back less than they invested.
- Appreciate that income payments are conditional but understand that the memory feature can deliver previously missed income payments.

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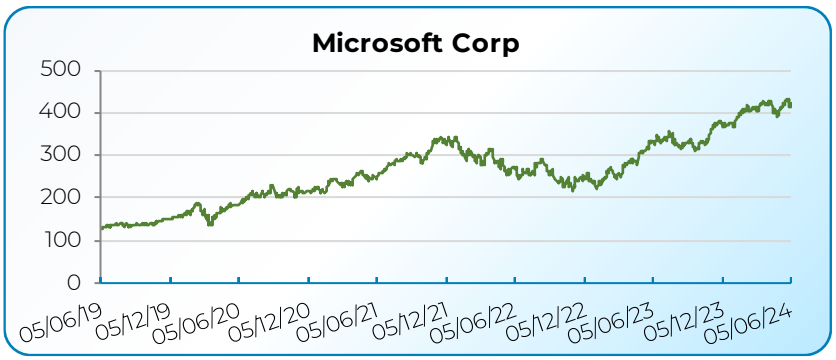
THE UNDERLYINGS



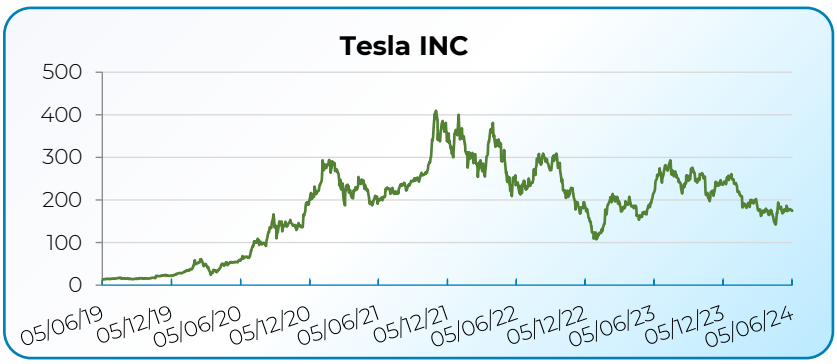
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Source: Bloomberg 11.06.2024, Data period: 05.06.2019 to 05.06.2024 - Assumptions shown are net of any initial fees or costs and describe the potential historic return that a client would have received based on the terms of this Product.

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All trades will be settled direct with IDAD's Euroclear a/c 44382

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