

## Official Notice – Listing of Exchange Traded Product on Leonteq USD Overnight Return Index

**Issuer: Leonteq Securities AG, Guernsey Branch, Block F – 1st Floor, Hirzel Court, St Peter Port, Guernsey GY1 2NH, Channel Islands**

**Security description/name: Exchange Traded Product on Leonteq USD Overnight Return Index**

**Swiss security number: 126132756**

**ISIN: CH1261327568**

**BX symbol: USDO**

**Issue Size: 50'000 Products**

### **Regulatory standard:**

The listing for the above-mentioned product has been applied for in accordance with the Additional Rules for the Listing of Exchange Traded Products on BX Swiss (Exchange Traded Product - ETP).

### **Nature and brief description of the transaction:**

The Product is an Exchange Traded Product, which is issued as a SIX Triparty Collateral Management ("TCM") Product and collateralized in accordance with the terms for TCM Products pursuant to the TCM Security Agreement and subject to compliance with the Additional Rules for the Listing of Exchange Traded Products of BX Swiss. The Collateral Provider has entered into the TCM Security Agreement with SIX Repo AG as Collateral Agent and SIX SIS AG as depository and triparty collateral manager. The Collateral Provider will provide the collateral to secure the value of TCM Products, whereby such collateral can consist, among others, of the securities that are the direct or indirect underlying's of the TCM Product but being in accordance with the Additional Rules for the Listing of Exchange Traded Products of BX Swiss. The Product is issued under the Issuer's base prospectus dated 22 September 2022 and the performance of the Product is linked to the Leonteq USD Overnight Return Index (the "**Underlying**"). The Product is a Swiss Uncertificated Security under Swiss law.

During the whole term of this Product, further information with regards to the Underlying, the TCM Security Agreement and the relevant product documentation can be ordered free of charge from the Lead Manager.

Trades in the above-mentioned Exchange Traded Product (ETP) will not be "CCP-eligible". On the contrary to other products in the Exchange Traded Products segment on BX Swiss trades will be instructed for bilateral settlement (excluding the CCP).

This Product is a derivative instrument according to Swiss law. It does not qualify as unit of a collective investment scheme pursuant to article 7 et seqq. of the Swiss Federal Act on Collective Investment Schemes ("**CISA**") and is therefore neither registered nor supervised by the Swiss Financial Market Supervisory Authority FINMA. Investors do not benefit from the specific investor protection provided under the CISA.

The First Exchange Trading Date of the Product is on 04.07.2023. In addition the Product is listed on SIX Swiss Exchange AG; traded on SIX Swiss Exchange – Exchange Traded Products (ETPs).

**Lead Manager:** Leonteq Securities AG, Zurich, Switzerland  
**Paying Agent:** Leonteq Securities AG, Zurich, Switzerland  
**Calculation Agent:** Leonteq Securities AG, Zurich, Switzerland  
**Collateral Provider:** Leonteq Securities AG, Zurich, Switzerland  
**Authorized Participant:** Leonteq Securities AG, Zurich, Switzerland

### **Person responsible:**

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