



London, the 26th of January 2021

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 9267.82
	EURO STOXX 50 Index	SX5E Index	01.11.2017	EUR 3697.40
	MSCI ITALY Index	MXIT Index	01.11.2017	EUR 63.270
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
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 33.00
	TENARIS SA	TEN IM Equity	31.05.2019	EUR 10.55
CH0470805059	AVIS BUDGET GROUP INC	CAR UQ Equity	31.05.2019	USD 28.36
	FIRST SOALR 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
CH0481330774	AIR FRANCE-KLM	AF FP Index	01.08.2019	EUR 9.774
	BITISH 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
CH0488711760	DEUTSCHE LUFTHANSA-REG	LHA GY Equity	21.10.2019	EUR 15.865
	ENEL SPA	ENEL IM Equity	21.10.2019	EUR 6.828
	NOKIA OYJ	NOKIA FH Equity	21.10.2019	EUR 4.709
	SCHLUMBERGER LTD-REG	SLB UN Equity	21.10.2019	USD 33.59
	TUI AG	TUI1 GY Equity	21.10.2019	EUR 12.43

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CH0499658505	BT GROUP PLC	BT/A LN Equity	18.11.2019	GBP 192.54
	CIE FINANCIERE RICHEMONT-REG A	CFR SW Equity	18.11.2019	CHF 74.78
	COMMERZBANK AG	CBK GY Equity	18.11.2019	EUR 5.156
	GOODYEAR TIRE RUBBER CO	GT UQ Equity	18.11.2019	USD 16.16
	RIO TINTO PLC	RIO LN Equity	18.11.2019	GBP 4166.50
Ch0506332185	ADIDAS AG	ADS GY Equity	23.12.2019	EUR 291.10
	BP PLC	BP/ LN Equity	23.12.2019	GBP 489.05
	NOVARTIS AG-REG	NOVN SW Equity	23.12.2019	CHF 93.20
	SONY CORP-REG	6758 JT Equity	23.12.2019	JPY 7392.00
	WIRECARD AG	WDI GY Equity	23.12.2019	EUR 105.30
CH0518341612	AXA SA	CS FP Equity	02.03.2020	EUR 20.725
	BOUYGUES SA	EN FP Equity	02.03.2020	EUR 35.10
	EDF	EDF FP Equity	02.03.2020	EUR 12.845
	PRYSMIAN SPA	PRY IM Equity	02.03.2020	EUR 20.360
	RALPH LAUREN CORP	RL UN Equity	02.03.2020	EUR 107.61
CH0524354153	GLENCORE PLC	GLEN LN Equity	14.04.2020	GBP 143.14
	MATCH GROUP INC	MTCH UQ Equity	14.04.2020	USD 73.26
	UNIBAIL-RODAMCO SE & WFD	URW NA Equity	14.04.2020	EUR 58.72
	VALE SA-SP ADR	VALE UN Equity	14.04.2020	USD 8.59
	WESTERN DIGITAL CORP	WDC UQ Equity	14.04.2020	USD 44.77
CH0539858198	ABN AMRO GROUP NV-CVA W/I	ABN NA Equity	27.05.2020	EUR 7.43
	BARCLAYS PLC	BARC LN Equity	27.05.2020	GBP 119.84
	CREDIT AGRICOLE SA	ACA FP Equity	27.05.2020	EUR 7.994
	HSBC HOLDINGS PLC	HSBA LN Equity	27.05.2020	GBP 396.60
	SOCIETE GENERALE	GLE FP Equity	27.05.2020	EUR 14.304
CH0546948248	BHP GROUP PLC	BHP LN Equity	31.07.2020	GBP 1655.00
	BOUYGUES SA	EN FP Equity	31.07.2020	EUR 30.00
	DUFREY AG-REG	DUFN SW Equity	31.07.2020	CHF 23.14
	PUBLICIS GROUPE	PUB FP Equity	31.07.2020	EUR 27.25
	RENAULT SA	RNO FP Equity	31.07.2020	EUR 20.055
CH0546948255	AIR FRANCE-KLM	AF FP Equity	31.07.2020	EUR 3.489
	DEUTSCHE LUFTHANSA-REG	LHA GY Equity	31.07.2020	EUR 7.478
	INTL CONSOLIDATED AIRLINE-DI	IAG LN Equity	31.07.2020	GBP 164.75
	QANTAS AIRWAYS LTD	QAN AT Equity	31.07.2020	AUD 1.94
CH0566286800	AEGON NV	AGN NA Equity	30.10.2020	EUR 2.315
	ASSICURAZIONI GENERALI	G IM Equity	30.10.2020	EUR 11.510
	AVIVA PLC	AV/ LN Equity	30.10.2020	GBp 257.50
	PRUDENTIAL PLC	PRU LN Equity	30.10.2020	GBp 942.80
	SWISS RE AG	SREN SW Equity	30.10.2020	CHF 65.74
CH0584955550	ADYEN NV	ADYEN NA Equity	25.01.2021	EUR 1875.00
	ANHEUSER-BUSCH INBEV NV	ABI BB Equity	25.01.2021	EUR 53.17
	ASML HOLDING NV	ASML NA Equity	25.01.2021	EUR 461.35
	BANCO SANTANDER SA	SAN SQ Equity	25.01.2021	EUR 2.49
	TELEFONICA SA	TEF SQ Equity	25.01.2021	EUR 3.587