

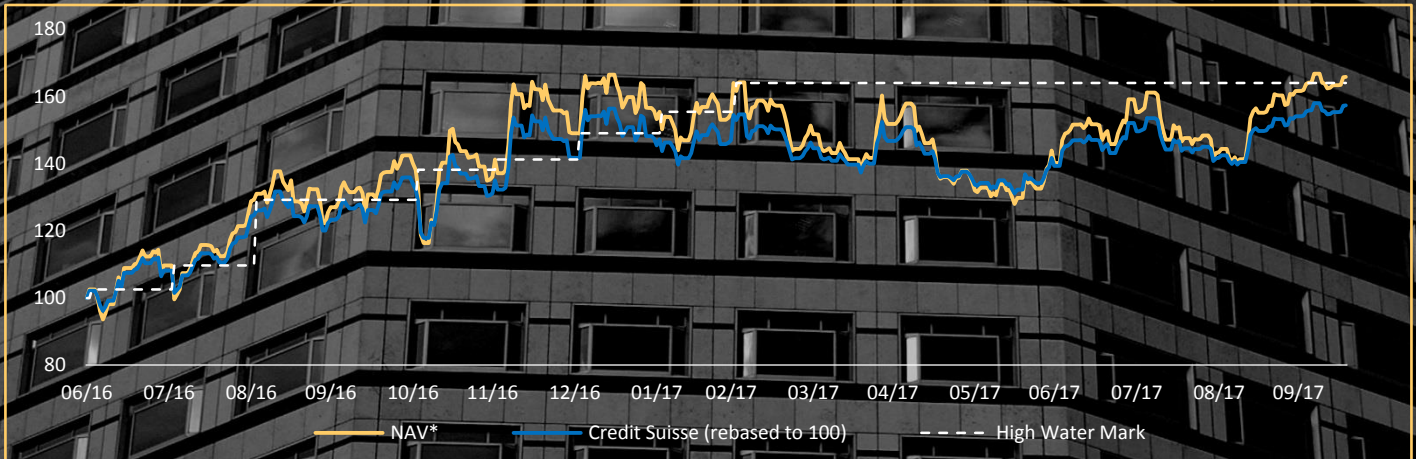
Factsheet

Actively Managed Certificates ("AMCs") are not collective capital investments within the context of the Federal Act on Collective Investment Schemes ("CISA") and are therefore neither governed by the CISA nor subject to supervision by FINMA. Accordingly, Holders of the Product do not have the benefit of the specific investor protection provided under the CISA. Holders of the Product bear the issuer risk.

RBR Pure Swiss Banking Tracker

Tracker Certificate in CHF

Valoren 38960601
 ISIN CH0389606010
 Symbol RBRPHB



*Illustrative historical performance since June 30th 2016. Past performance is not indicative for future results.

Product Description

The Certificate is actively managed by RBR Capital Advisors, tracking the performance of Credit Suisse Group AG shares and applying a leverage of up to 150% of the Net Asset Value.

Strategy Manager	RBR Capital Advisors AG, Obere Wiltisgasse 52, 8700 Kuesnacht, Switzerland +41 (58) 705 00 00, www.rbrcapital.com
Issuer	Neue Helvetische Bank AG, Seefeldstrasse 2015, 8008 Zurich, Switzerland
Calculation Agent	Neue Helvetische Bank AG
Total Amount	CHF 25'000'000 (with possibility of an increase)
Number of Certificates	1 / up to 250'000 units (with reopening clause)
Denomination	1 unit
Minimum Trade Size	1 unit

Settlement Currency	CHF
Issue Price	CHF 100.00
Issue Date	October 19th, 2017
Termination Date	Open ended
Settlement Date	5 business days after the Termination Date
Settlement	Cash Settled Product
Fees	Quarterly management fee of 0.5% (2.0% p.a.) Performance fee of 20.0% p.a., subject to high water mark with monthly crystallization
Listing	Listed

Underlying / Strategy components

Name	Country	Ticker	ISIN	Exchange Code	Initial Weight	Currency
Credit Suisse	Switzerland	CSGN VX	CH0012138530	XVTX	145-150%	CHF

Risks

Issuer Risk The value of structured products may depend not only on the performance of the underlying but also on the creditworthiness of the Issuer, which may change during the term of the structured product. The investor is exposed to the risk of default of the issuer.

Market Risk The general market performance of securities is dependent, in particular, on the development of the capital markets which, for their part, are influenced by the general global economic situation as well as by the economic and political framework conditions in the respective countries. Changes to market prices such as interest rates, stock prices or corresponding volatilities may have a negative effect on the valuation of the underlying or the structured product. There is also the risk of market disruptions or other unforeseeable occurrences concerning the respective underlying and/or their stock exchanges or markets taking place during the term or upon maturity of the structured products. Such occurrences can have an effect on the time of redemption and/or on the value of the structured products.

Tax treatment in Switzerland

For individual investors holding the Product for private investment purposes with tax domicile in Switzerland the portion of income realised on the underlying Strategy-Level attributable to their respective portion in the underlying Strategy-Level will be subject to Swiss income taxes on an annual basis (by financial year end) or upon redemption. Gains and losses realised on the Strategy-Level as well as gains and losses derived from the sale of the product should be considered as income tax-free private capital gains and non-tax deductible private capital losses respectively. The Product is not subject to the Swiss withholding tax and not subject to Swiss securities transfer tax.