

BANK OF MONTREAL /CAN/

Form FWP

June 11, 2018

Registration Statement No. 333-217200

Filed Pursuant to Rule 433

Subject to Completion, dated June 11, 2018

Pricing Supplement to the Prospectus dated April 27, 2017,

the Prospectus Supplement dated April 27, 2017, and the Product Supplement dated May 1, 2017

US\$

Senior Medium-Term Notes, Series D

Autocallable Cash-Settled Notes with Contingent Interest Payments due December 16, 2019

Linked to the Lesser Performing of the S&P 500[®] Index, the Russell 2000[®] Index,

the EURO STOXX 50[®] Index and the VanEck Vectors[®] Gold Miners ETF

This pricing supplement relates an offering of Autocallable Cash-Settled Notes with Contingent Interest Payments linked to the Lesser Performing of the S&P 500[®] Index, the Russell 2000[®] Index, the EURO STOXX 50[®] Index, and the VanEck Vectors[®] Gold Miners ETF (the “Underlying Assets”).

The notes are designed for investors who are seeking conditional interest payments equal to 0.875% of the principal amount per month (\$8.75 per \$1,000 in principal amount, or 10.50% per annum), as well as a return of principal if the Closing Level of each Underlying Asset on any Call Date beginning on December 12, 2018 is greater than or equal to 100% of its Initial Level (the “Call Level”). Investors should be willing to have their notes automatically redeemed prior to maturity and be willing to lose some or all of their principal at maturity.

The notes will bear interest at a rate equal to 0.875% of the principal amount per month if the price of each Underlying Asset is greater than or equal to its Coupon Barrier Level as of the applicable monthly Observation Date. Any interest will be payable on the 16th day of each month or the next business day (if not a business day), beginning on July 16, 2018, until December 16, 2019, subject to the automatic redemption feature.