

HIGH COUPON – ATTRACTIVE BARRIERS: CALLABLE WORST-OF BARRIER REVERSE CONVERTIBLES



DESCRIPTION

In comparison to standard Worst-of Barrier Reverse Convertibles, this product offers investors a higher coupon. On the other side, the issuer has the right to redeem the product early at 100% plus the corresponding quarterly coupon payment on one of the given early redemption days.

OPPORTUNITIES

- A guaranteed coupon will be paid in any case: attractive yields even if markets should trade sideways or even decrease slightly.
- Conditional capital protection: as long as no Barrier Event is triggered, the investor will receive the denomination.
- Liquid secondary market on the SIX Swiss Exchange.

RISKS

- If a Barrier Event has occurred and at least one underlying closes at or below its initial fixing level at maturity the investor will receive delivery of the underlying with the worst performance and can therefore lose all or part of his investment.

BARRIER EVENT

A Barrier Event shall be deemed to occur if at any time on any exchange business day during the Barrier Observation Period the level of at least one of the underlyings' bid prices has been quoted and/or traded at or below the respective barrier level, as reasonably determined by the calculation agent.

EARLY REDEMPTION

The issuer has the right to redeem the product early on the following dates: 17.09.2010, 17.12.2010, 17.03.2011. In case of an early redemption, the investor receives 100% plus the corresponding quarterly coupon payment.

BARRIER OBSERVATION PERIOD

10.06.2010 – 10.06.2011

CALLABLE WORST-OF BARRIER REVERSE CONVERTIBLE
 18% P.A. ON ABB, CREDIT SUISSE, HOLCIM

UNDERLYING	BLOOMBERG TICKER	BARRIER
ABB	ABB VX	55.00%
Credit Suisse	CSGN VX	55.00%
Holcim	HOLN VX	55.00%

Currency	CHF	Swiss Security Nr.	11351963
Denomination	CHF 1'000	ISIN	CH0113519638
Initial Fixing Date	10.06.2010	Maturity	1 year
Redemption	physical ²⁾		

CALLABLE WORST-OF BARRIER REVERSE CONVERTIBLES IN SUBSCRIPTION UNTIL 10.06.2010¹

Coupon p.a.	Underlyings	Barrier	Currency	Redemption ⁽²⁾	Swiss Security Number
18.00%	ABB, Credit Suisse, Holcim	55%	CHF	physical	11351963
18.00%	CF Richemont, L'Oréal, LVMH	69%	CHF (Quanto)	physical	11351964
15.00%	Swatch, Swisscom, Zurich Financial Services	69%	CHF	physical	11351965
13.00%	ABB, Nestlé, Roche	69%	CHF	physical	11351966
10.00%	Novartis, Roche, Syngenta	69%	CHF	physical	11351967
19.50%	MAN, Siemens, Volkswagen	69%	EUR	physical	11351968
17.00%	Apple, Intel, Microsoft	59%	USD	physical	11351969
20.50%	BHP Billiton, Rio Tinto, Xstrata	55%	GBP	physical	11351970

¹⁾ The subscription period may be closed early by the issuer, due to market developments.

²⁾ "Physical": delivery of the underlying with the worst performance, if at least one underlying traded at or below its respective barrier level during the product lifetime and if at least one of the underlyings closed at or below its respective initial fixing level at the final fixing date; otherwise payment of the Denomination in cash.

³⁾ The coupon payment occurs on a quarterly basis.

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