

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 each of the quarterly observation dates. In case of an early redemption, the investor receives 100% plus the corresponding quarterly coupon payment.

BARRIER OBSERVATION PERIOD

08.07.2010 – 08.07.2011

CALLABLE WORST-OF BARRIER REVERSE CONVERTIBLE
 12.00% P.A.³⁾ ON ABB, CREDIT SUISSE, ROCHE

UNDERLYING	BLOOMBERG TICKER	BARRIER
ABB	ABB VX	55.00%
Credit Suisse	CSGN VX	55.00%
Roche	ROG VX	55.00%

Currency	CHF	Swiss Security Nr.	11426539
Denomination	CHF 1'000	ISIN	CH0114265397
Initial Fixing Date	08.07.2010	Maturity	1 year
Redemption	physical ²⁾		

CALLABLE WORST-OF BARRIER REVERSE CONVERTIBLES IN SUBSCRIPTION UNTIL 08.07.2010¹

Coupon p.a. ³⁾	Underlyings	Barrier	Currency	Maturity	Swiss Security Number
12.00%	ABB, Credit Suisse, Roche	55%	CHF	1 year	11426539
11.50%	ABB, Holcim, UBS	55%	CHF	1 year	11426540
10.00%	Novartis, Roche, Syngenta	75%	CHF	1 year	11426541
12.00%	Adidas, Daimler, Siemens	59%	EUR	1 year	11426542
14.50%	BHP Billiton, Rio Tinto, Xstrata	49%	GBP	1 year	11426543

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.

ALSO IN SUBSCRIPTION UNTIL 08.07.2010¹: SINGLE BARRIER REVERSE CONVERTIBLES WITH EU BARRIER

Coupon p.a.	Underlyings	EU-Barrier	Currency	Maturity	Swiss Security Number
8.00%	Credit Suisse	63%	CHF	1 year	11426550
8.00%	UBS	69%	CHF	1 year	11426551
8.00%	Deutsche Bank	64%	EUR	1 year	11426552
8.00%	Xstrata	58%	GBP	1 year	11426553

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