

JOIN NOW – DEFENSIVE 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 semi annual coupon payment on one of the given early redemption days.

OPPORTUNITIES

- The 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 semi annual observation dates. In case of an early redemption, the investor receives 100% plus the corresponding semi annual coupon payment.

BARRIER OBSERVATION PERIOD

22.07.2010 – 23.01.2012

CALLABLE WORST-OF BARRIER REVERSE CONVERTIBLE
 14.00% P.A.²⁾ AUF ABB, CREDIT SUISSE, UBS

UNDERLYING	BLOOMBERG TICKER	BARRIER
ABB	ABBN VX	55.00%
Credit Suisse	CSGN VX	55.00%
UBS	UBSN VX	55.00%

Currency	CHF	Swiss Security Nr.	11488321
Denomination	CHF 1'000	ISIN	CH0114883215
Initial Fixing Date	22.07.2010	Maturity	18 months
Redemption	physical		

CALLABLE WORST-OF BARRIER REVERSE CONVERTIBLES IN SUBSCRIPTION UNTIL 22.07.2010¹

Coupon p.a. ²⁾	Underlyings	Barrier	Currency	Maturity	Swiss Security Number
15.50% (7.75% per 6 months)	BHP Billiton, Rio Tinto, Xstrata	55%	CHF Quanto	18 months	11488320
14.00% (7.00% per 6 months)	ABB, Credit Suisse, UBS	55%	CHF	18 months	11488321
10.00% (5.00% per 6 months)	Gazprom, Lukoil, Rosneft	55%	CHF Quanto	18 months	11488322
8.00% (4.00% per 6 months)	Roche, Novartis, Nestlé	69%	CHF	18 months	11488323
11.00% (5.50% per 6 months)	Enel, E.ON, GDF Suez	59%	EUR	18 months	11488324

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

²⁾ The coupon payment occurs on a quarterly basis.

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