

SWISS LISTED STRUCTURES

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2 BLUE CHIP UNDERLYING – SWISS LISTED STRUCTURES – BARRIER REVERSE CONVERTIBLE

Underlying	Coupon p.a.	Potential cap gain	Total annualized return	Time to maturity	Callable	Buffer
Walt Disney	10%	0%	10%	14 months	Yes	46%
Adidas	10.5%	0.5%	12%	9 months	No	35%
Amazon	11%	1.2%	14%	9 months	No	37%
Alibaba	12.45%	7%	22%	9 months	No	33%
Alphabet	9%	5.5%	16.9%	9 months	No	25%