

SWISS LISTED STRUCTURED PRODUCTS

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2 BLUE CHIP UNDERLYING –LISTED STRUCTURES –BARRIER REVERSE CONVERTIBLE

Underlying	Coupon p.a.	Potential cap gain (USD)	Max return (USD)	Coupon frequency	Time to maturity	Callable	Buffer
Nestle, Unilever, Danone, Loreal	8.0% (EUR)	0%	16%	Quarterly	24 months	No	40%
Pfizer	7.25% (USD)	7%	14%	Quarterly	8 months	No	20%
Kering	7.25% (EUR)	8%	13.5%	Quarterly	7 months	No	20%
Standard Chartered	9.25% (GBP)	3%	11.3%	At maturity	10 months	No	24%

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