

## Structured Products

### Opportunities in the Secondary Market

We would like to present you an overview of current opportunities in the secondary market. This document contains products on equities or indices with either a high yield to maturity or recently launched products with attractive offer prices. The effective product selection is based on the criteria specified below.

The products are listed at the SIX Structured Products Exchange and traded during the official market hours. For a full list of products in the secondary market or to find out more about specific products please refer to our [Derivative Website](#) or directly to [SIX Structured Products](#).



#### Product in Focus<sup>1</sup>

Coupon p.a.	Product Name	CCY	Maturity	Valor	Distance to Barrier	Indicative Offer Price	Yield to Maturity p.a.
7.00%	Callable BRC Roche, Novartis, Pfizer*	CHF	08.11.2017	31 883 908	24.85%	97.68%	9.22%**

\*Worst-performing underlying | \*\*Product with early redemption possibility (Callable/Autocallable)

**Comment:** Short-term investment in CHF on pharma shares | Distance to barrier close to 25% | Yield to maturity of currently 9.22% p.a.

#### Products with Attractive Yield to Maturity<sup>1</sup>

Coupon p.a.	Product Name	Maturity	Valor	Distance to Barrier	Indicative Offer Price	Yield to Maturity p.a.
<b>in CHF</b>						
3.50%	Callable BRC Bâloise, Swiss Life, Swiss Re, Zurich*	12.06.2017	24 874 840	29.18%	95.56%	10.74%**
8.00%	Callable BRC Royal Dutch Shell, Total*	23.10.2017	31 883 889	33.48%	98.29%	9.64%**
4.00%	BRC Nestlé, Roche*, Novartis, Swisscom	28.06.2018	29 796 752	34.59%	94.01%	7.64%
4.00%	Callable BRC SMI®, EURO STOXX 50®, S&P 500®	03.08.2018	24 874 915	39.15%	95.30%	6.68%**
4.00%	Callable BRC Nestlé, Roche, Novartis*	27.07.2018	31 883 892	35.60%	97.13%	5.59%**
4.50%	Autocallable BRC SMI®, EURO STOXX 50®, S&P 500®	29.01.2019	30 012 883	49.19%	98.47%	5.03%**
<b>in EUR</b>						
6.00%	BRC Unilever, Danone, Carrefour*	30.05.2017	27 822 626	26.53%	97.06%	10.84%
9.00%	Callable BRC Royal Dutch Shell, Total*	12.10.2017	31 883 868	33.91%	98.24%	10.71%**
6.50%	Callable BRC SMI®, EURO STOXX 50®, S&P 500®	18.09.2017	24 874 963	29.15%	97.29%	9.64%**
6.40%	Callable BRC SMI®, EURO STOXX 50®, S&P 500®, Nikkei 225	19.06.2017	24 874 594	27.96%	97.96%	9.55%**
3.60%	BRC SMI®, EURO STOXX 50®, S&P 500®, Nikkei 225*	20.08.2019	24 874 892	44.37%	94.09%	5.69%
5.25%	Callable BRC Siemens, Bayer*, Allianz	17.09.2018	33 162 713	46.87%	99.01%	5.65%**
<b>in USD</b>						
9.25%	Callable BRC Royal Dutch Shell, Total*	07.08.2017	31 883 763	38.54%	98.94%	10.58%**
7.00%	BRC Coca-Cola, Mondelez, Starbucks*	28.04.2017	27 822 604	31.77%	98.16%	10.41%
8.00%	BRC Pfizer, Merck & Co., Gilead*	14.09.2017	29 796 837	36.04%	97.99%	10.32%
7.00%	Callable BRC SMI®, EURO STOXX 50®, S&P 500®, Nikkei 225	19.05.2017	23 071 892	29.18%	98.46%	9.63%**
4.75%	Autocallable BRC SMI®, EURO STOXX 50®, S&P 500®	06.02.2018	24 874 907	34.35%	94.87%	8.89%**
5.10%	BRC SMI®, EURO STOXX 50®, S&P 500®, Nikkei 225*	15.10.2019	24 874 985	53.34%	97.80%	5.58%

\*Worst-performing underlying | \*\*Product with early redemption possibility (Callable/Autocallable)

**Criteria:** Distance to barrier more than 20% | No barrier touch | Time to maturity more than 6 months

These Products do not constitute a participation in a collective investment scheme within the meaning of the Swiss Federal Act on Collective Investment Schemes (CISA) and are therefore not subject to authorization or supervision by the Swiss Financial Market Supervisory Authority (FINMA). Investors bear the issuer risk. For additional information, please refer to the Issuer's documentation or your Relationship Manager. This document represents marketing material.

The products listed in this paper are not based on a consideration of your personal circumstances. For further information and advice please contact your relationship manager.

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## Important Notices

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### Yield to Maturity p.a.

The indicated yield to maturity per annum may only be reached if during the lifetime of the product no barrier will be touched. Therefore the figure is also known as the sideways yield per annum, i.e. the calculation is based on the assumption of a sideways to slightly positive performance of the underlyings. An early redemption may decrease the indicated yield to maturity per annum.

### Key Benefits

Barrier Reverse Convertibles pay a fixed coupon. As long as no barrier has been touched during its lifetime the product will be redeemed at 100% of the denomination plus accrued Coupon.

### Key Risks

The return on these products is limited. Under certain circumstances a direct investment in the underlying might produce a higher return. In case of a barrier knock the invested capital may be converted into the worst-performing underlying (in case of a physical delivery) resp. the redemption amount will be reduced by 1% for each percentage point the worst-performing underlying closes below its initial level (in case of cash settlement). In this case, the invested capital may be subject to a loss.

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## Structured Products Hotline

+41 44 335 76 00<sup>2</sup>

<sup>1</sup> The respective values are indicative as of the publication date (Source: SIX Structured Products Exchange).

<sup>2</sup> We would like to draw your attention to the fact that telephone calls to our lines are recorded. When we receive your call, we assume that you accept this business practice.

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