

8.50% p.a. Issuer Callable Kick-In GOAL

Underlyings: ABB / Lonza / Novartis / Roche
SSPA product type: Barrier Reverse Convertible (1230, Callable)

Product information

Distance to barrier	45.00% at issuance
Barrier observation	continuous
Currency	CHF
Currency hedging	None
Coupon p.a.	8.50%

ISIN / SIX symbol	CH0555601753 / KGWODU
Tenor	1.5 years
Fixing date	29 July 2020
Expiry	31 January 2022
Settlement	physical if barrier is breached

Underlying information

Underlying	ABB		Lonza		Novartis		Roche	
Reference price	CHF	23.67	CHF	567.40	CHF	77.11	CHF	328.55
Strike level	CHF	23.67	CHF	567.40	CHF	77.11	CHF	328.55
Kick-In level	CHF	13.02	CHF	312.07	CHF	42.41	CHF	180.70
Conversion ratio		42.24757		1.76243		12.96849		3.04368

Product description

Issuer Callable Worst of Kick-In GOALS (Barrier Reverse Convertibles) enable the investor to earn a guaranteed coupon, while the redemption depends on the performance of the worst performing underlying. UBS as the issuer has the right to early redeem the product at pre-defined observation dates. The following scenarios apply:

- Scenario 1** If an early redemption event takes place, the product will be paid back at 100% of the nominal plus the pro-rata coupon on the next coupon payment date.
- Scenario 2** If no early redemption event takes place and none of the underlyings touches or breaches the barrier during the barrier observation period (no "Kick-In Event"), the investor will be paid back 100% of the nominal plus the coupon on the redemption date.
- Scenario 3** If at least one of the underlying assets touches or breaches the respective barrier during the barrier observation period (kick-in event) and no early redemption event takes place, the redemption will take place as follows:
- 1) If the expiration value of all underlyings is equal to or above the respective strike level, 100% of the nominal plus the coupon will be paid back.
 - 2) If the expiration value of at least one underlying is below the respective strike level, the underlying with the worst performance will be delivered physically. Any fractions will not be accumulated and will be settled in cash. The coupon will be paid out in addition.

Definition "Early Redemption Event" An Early Redemption Event has taken place if, on one of the call option exercise dates, the Issuer decides to redeem the product early.

Definition "Kick-In Event" A Kick-In Event has taken place if the price of one of the underlyings has touched or breached the respective barrier from (and including) the fixing date to (and including) the expiration date.

Definition "Expiration Value" Official closing price of the underlying on the expiration date.

All values and information correspond to the situation at the fixing date. The product documentation, i.e. the prospectus and the Key Information Document (KID), as well as information on opportunities and risks, is available under: ubs.com/keyinvest. This translation is for information only. The legally binding product information is contained exclusively in the product documentation, which is comprised of the relevant "Final Terms" and the associated basic prospectus.

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