

12.75% p.a. Early Redemption Kick-In GOAL

Underlyings: Adidas / Nike / Under Armour
SSPA product type: Barrier Reverse Convertible (1230, Auto-Callable)

Product information

Distance to barrier	40.00% at issuance	ISIN / SIX symbol	CH0524665640 / KGBZDU
Barrier observation	continuous	Tenor	1.5 years
Currency	CHF (Quanto)	Fixing date	11 March 2020
Currency hedging	Yes	Expiry	13 September 2021
Coupon p.a.	12.75%	Settlement	in cash

Underlying information

Underlying	Adidas		Nike		Under Armour	
Reference price	EUR	200.80	USD	84.00	USD	11.38
Strike level	EUR	200.80	USD	84.00	USD	11.38
Kick-In level	EUR	120.48	USD	50.40	USD	6.83
Early Redemption Level	EUR	200.80	USD	84.00	USD	11.38
Conversion ratio		4.98008		11.90476		87.87346

Product description

Early Redemption 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. Early redemption of the product is possible if the closing price of all underlyings is equal to or above the early redemption level on 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 par value plus the coupon on the redemption date.
- Scenario 3** If at least one of the underlyings 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 investor will, taking the conversion ratio into account, receive an amount that corresponds to the closing price of the underlying with the worst performance. The coupon will be paid out in addition.

Definition "Early Redemption Event" An Early Redemption Event has taken place if, on one of the observation dates, the closing price of all underlyings is at or above the early redemption level.

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.

Disclaimer

This material has been prepared by UBS AG or one of its affiliates ("UBS"). This material is only intended for the distribution permitted under the applicable law. It has not been prepared for the needs of a specific recipient. It is only published for information purposes and does not constitute an offer or an invitation to purchase or sell securities or associated financial instruments ("Instruments"). UBS accepts no liability (either expressly or tacitly) for the completeness or reliability of the information contained in this document, except for the information on UBS AG and its affiliates. The information should not be regarded by the recipients as a substitute for their own judgment. All the opinions contained herein may change without prior notice and contradict the opinions of other business areas of UBS due to the application of different assumptions and criteria. UBS is not obliged to keep the information up to date. UBS, its executives, employees or clients may have or have had a participation in the Instruments and may conclude transactions with them at any time. UBS may maintain or have maintained a relationship with the entities specified in this information. Neither UBS nor its affiliates, executives or employees are liable for losses resulting from the use of this information.

Structured derivatives do not constitute participation in collective investment schemes. For this reason they do not require approval from the Swiss Financial Market Supervisory Authority (FINMA). As a result, investors are not entitled to the specific investor protection provided by the Swiss Collective Investment Schemes Act (CISA). Structured products are complex and involve a high risk. The intrinsic value of the investment instruments depends not only on the performance of the underlying asset, but also on the issuer's creditworthiness (credit risk), which can change over the duration of the product. In relation to any securities, currencies, financial instruments or other assets underlying a transaction to which this material relates, the values may fall as well as rise and past performance is not an indication of future performance. Before entering into any transaction, you should consult your own legal, supervisory, tax, financial and accounting advisors as you consider necessary. You should also make your own investment, hedging and trading decisions (including decisions regarding the suitability of this transaction) at your own discretion and based on your consultation with advisors as you consider necessary. Unless expressly agreed otherwise in writing, UBS does not act as financial advisor or fiduciary in any transaction. The terms and conditions of an investment are subject solely to the detailed provisions, including risk considerations, contained in the relevant product documentation. The product documentation, i.e. the prospectus and the Key Information Document (KID), can be obtained from the website keyinvest-ch-en.ubs.com, by entering the relevant Valor / ISIN. Before you invest in a product, please read the current prospectus and the Key Information Document (KID) carefully and thoroughly.

UBS makes no representations or warranties with regard to any information contained herein, which originates from independent sources. This publication may not be copied or reproduced without UBS's prior written permission.
Not for distribution in the United States or to US persons.

© UBS 2020. All rights reserved. The key symbol and UBS are among the registered and unregistered trademarks of UBS. UBS prohibits the forwarding of this information without the approval of UBS.

UBS AG

P.O. Box, 8098 Zurich
keyinvest@ubs.com

ubs.com/keyinvest

Hotline: +41-44-239 76 76*

* Please note that calls to numbers marked with * may be recorded. When you call these numbers, we assume that you consent to this practice.