

UBS AG Trigger Autocallable Contingent Yield Notes linked to the common stock of U.S. Bancorp due August 13, 2026

Introduction

This study aims to determine the value of Bancorp's common stock, UBS AG Trigger Autocallable Contingent Yield Notes, which is due on August 13, 2026. According to our estimation, the note in question is worth **X**.

Key Dates

Trade Date	August 8, 2024
Settlement Date	August 13, 2024
Observation Dates	Quarterly (callable after 6 months)
Final Valuation Date	August 10, 2026
Maturity Date	August 13, 2026

Underlying Asset	Bloomberg Ticker	Contingent Coupon Rate	Initial Level	Call Threshold Level	Coupon Barrier	Downside Threshold	CUSIP	ISIN
U.S. Bancorp	USB	10.25% p.a	\$41.76	\$41.76, which is 100.00% of the Initial Level	\$25.06 (60.00% of the Initial Level)	\$25.06, (60.00% of the Initial Level)	90307DZW5	S90307DZW5

Observation Dates	Coupon Payment Dates
November 8, 2024	November 13, 2024
February 10, 2025	February 13, 2025
May 8, 2025	May 13, 2025
August 8, 2025	August 13, 2025
November 10, 2025	November 13, 2025
February 9, 2026	February 12, 2026
May 8, 2026	May 13, 2026
Final Valuation Date	Maturity Date

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