

Structured Products

Tel: +41 (0) 58 888 8181
 E-Mail: derivatives@juliusbaer.com
 Internet: derivatives.juliusbaer.com

Bank Julius Baer & Co. AG.

Bahnhofstrasse 36
 P.O. Box
 CH-8010 Zurich
 Tel: +41 (0) 58 888 1111
 Fax: +41 (0) 58 888 1122

SVSP Swiss Derivative Map™

Reference Entity Certificate with
 Conditional Capital Protection
 (1410)

Term Sheet and Final Terms**JB Capped Floored Floater Note with Reference Entity (Standard Chartered BK HK)****1.95% p.a. Coupon Floor, 4.00% p.a. Coupon Cap**

In Switzerland, these financial instruments are considered structured products. They do not constitute shares in collective investment schemes within the meaning of the Swiss Federal Act on Collective Investment Schemes (CISA). Therefore they neither are subject to the approval nor supervision by the Swiss Financial Market Supervisory Authority FINMA. The investors do not benefit from the specific investor protection provided under the CISA.

Product Description**Terms**

Issuer	Bank Julius Baer & Co. Ltd., Guernsey Branch		
Lead Manager	Bank Julius Baer & Co. Ltd., Zurich		
Rating of the Issuer	Moody's A2		
Valor / ISIN / Symbol	26388837 / CH0263888379 / JREGJ		
Reference Interest Rate	3-months USD LIBOR (Bloomberg: US0003M Index), determined two banking business days prior to the beginning of the applicable coupon period		
Reference Bond	STAN LN (Standard Chartered BK HK) , Maturity 24.06.2020, S&P Rating A+ ¹⁾ (ISIN XS0520042416)		
Currency	USD	Fixing Date	04.06.2015
Reference Price	USD 114.56 ²⁾	Payment Date	11.06.2015
Issue Price	100% (per Product; including the Distribution Fee)	Maturity Date	24.06.2020
Nominal Amount	USD 100	Redemption Date	01.07.2020
Conditional Capital Protection	100% ³⁾		
Coupon	See „Coupon Payment“ (p. 2)		
Coupon Floor (min.Coupon)	1.95% p.a.		
Coupon Cap (max.Coupon)	4.00% p.a.		
Coupon Dates	For the first time on 01.10.2015, quarterly thereafter on 01 January, 01 April, 01 July and 01 October (modified following)		
Observation Dates of the Reference Interest Rate	Quarterly, determined two banking business days prior to the beginning of the applicable coupon period		

¹⁾ The Standard&Poor's Rating refers to the rating as at the Fixing Date and may change during the lifetime of the Product.

²⁾ Upon Fixing

³⁾ No Default related to the Issuer of the Reference Bond

Product Characteristics

These Structured Products ("Notes"/"Products") with Reference Entity are financial instruments which allow the investor to participate in increasing Reference Interest Rates up to a maximum Coupon (see Coupon Cap) and which pay a minimum Coupon (see Coupon Floor). This Product is aimed at investors who expect the Reference Interest Rate to rise and who would like to profit from credit spreads in the form of attractive Minimum Coupons.

Illustration of the Product

To make floating proceeds available to the investor, the Lead Manager acquires the Reference Bond (bond) and, subsequently, enters into a swap. The swap transforms the fixed coupon payments under the bond into variable payments that correspond to the level of the Reference Interest Rate. As a consideration for the substitution of the fixed coupon payments, the Issuer passes the variable payments to the investors until the Maturity Date of the Product. Costs for the financing of a floor option securing the Minimum Coupon will be deducted.

Coupon Payments

Each holder of a Product qualifies for payment of the Coupon on the Coupon Dates as a function of the level of the Reference Interest Rate pursuant to the following formula:

$$\text{Coupon} = \text{Nominal Amount} \times \min [\max [(\text{Reference Interest Rate}_{n-1} \text{ p.a.}); \text{Coupon Floor p.a.}; \text{Coupon Cap p.a.}] \times T_{n-1,n} / 360$$

whereby,

Reference Interest Rate_n Reference Interest Rate observed on the Observation Date n
T_{n-1,n} Number of days T in the period from the last Coupon Date n-1 (or the Payment Date in respect of the first Coupon period) to the Coupon Date n

Redemption

a) No Default related to the Issuer of the Reference Bond

Each holder of a Note qualifies for redemption on the Redemption Date by the issuer at the nominal amount of USD 100.00

b) Redemption following a Credit or Redemption Event

Under the condition that during the term of the Product a Credit Event or a Redemption Event relating to the Reference Bond has occurred, as determined by the Calculation Agent in his sole and absolute discretion, **the Product will expire immediately** and the investor is entitled to receive the liquidation amount in the currency of the Note (see "Liquidation amount").

The Redemption will take place regardless of whether the corresponding Credit or Redemption Event continues to exist after its determination by the Calculation Agent. A Credit or Redemption Event will be published by the Issuer within five Business Days by notification in accordance with the provisions of the Program Documentation (see below); however, without regard to any notice period (Early Redemption)

"Credit Events and Redemption Events" are the following events with impact on the Reference Bond or the Issuer:

- (i) the Reference Bond is in part or in total early redeemed or repurchased;
- (ii) the rating of the issuer of the Reference Bond is downgraded;
- (iii) the issuer of the Reference Bond falls, or is likely to fall into bankruptcy, declares to be, or is likely to become insolvent;
- (iv) any other event with regard to the issuer of the Reference Bond that is likely to cause a default of the Reference Bond;
- (v) the restructuring of the issuer of the Reference Bond;
- (vi) the suspension, limitation, or other restriction of the dealing in the Reference Bond;
- (vii) the taxation of the coupon payments of the Reference Bond changes;
- (viii) any other event which has, or may have, adverse effects on the Issuer's ability to fulfil its obligations under the derivative, or to hedge its exposure under the derivative.

No further Coupon Payments will be made under the Product upon the occurrence of any of the above described events.

Liquidation amount: Under the condition of Credit or Redemption Event the Issuer of the Notes is going to value in its sole discretion the product components. This determines the liquidation amount which could be in a worst case scenario equal to Zero. Foreign currency translations are being made at the current exchange rates determined by the Calculation Agent.

Issuer Termination Right

The Issuer is entitled to early terminate all issued Products without cause. The corresponding notice needs to be published in accordance with the provisions of the Program Documentation four weeks in advance. In case of a termination without cause, the lifetime of the Products will be early terminated on the termination date published in the notice. The holder of the Products is entitled to receive from the Issuer a cash amount in the Currency of the Product that corresponds to the value of the Product determined by the Calculation Agent on the termination date; whereby the value of the Product or its Product components will be determined in the Calculation Agent's sole discretion, but in line with the provisions of the Program Documentation pursuant to section 4.4.4.2 ("Effects of a Market Disruption Event on the Determination of the Price of Index Level of an Underlying or on the Value of the Security during the Lifetime of the Security"). The new redemption date is the seventh day following the termination date. If this day is not a banking business day, the new redemption date will be the first following banking business day.

Taxation

Stamp duties	No stamp duty at issuance. Federal turnover tax is due on secondary market transactions in case the Product's term exceeds one year.
Withholding tax	No Swiss withholding tax.
Income tax	For private investors (individuals) with tax residence in Switzerland, the interest payments are subject to income tax.
EU Savings tax	For Swiss paying agents, this Product is subject to the EU Savings tax. (TK 11)

The aforementioned taxes are valid at the time of launch of this issue. The relevant tax laws or regulations of the tax authorities may change at any time. Furthermore the tax treatment may depend on the personal situation of the investor and may be subject to change in the future. This information is not purported to be a complete description of all potential tax effects. Potential investors are advised to consult their tax advisors to determine the special tax consequences of the purchase, ownership or disposition of this Product.

Details

Calculation Agent	Bank Julius Baer & Co. Ltd., Zurich
Paying Agent	Bank Julius Baer & Co. Ltd., Zurich
Distribution Fee	Up to 0.200% p.a. of the Issue Price (incl. VAT, if any); This Distribution Fee, will be paid by the Issuer to the distributor. For further details please see under under General Information section 3 "Distribution Compensation/ Distribution Allowances from and to Third Parties".
Minimum Trading Size	1 Note
Coupon Daycount	Act/360 (modified following; unadjusted)
Exercise	The Product matures automatically on the Maturity Date
Issue Size	Up to USD 20'000'000 [200'000 Notes] (can be increased at any time)
Central Securities Depository	SIX SIS AG
Settlement	Cash
Listing / Secondary Trading	Will be applied for SIX Swiss Exchange / Reuters JBSTP
Reuters RIC	CH26388837=BJBZ
Quoting	Clean
Title	Book-entry Security. No certificate. No printing of individual or Permanent Global Certificate.
Governing Law / Jurisdiction	Swiss Law / Zurich 1, Switzerland

Prospects of Profit and Loss

The opportunity costs that result from the waiver of the fixed coupon payments under the reference bond may exceed the proceeds resulting from the floating coupon payments. Regarding the bond, attention needs to be paid to the following risks that are described in more detail under the heading "Obligationen" in the Program Documentation. **The deterioration of the creditworthiness of the issuers of the bond may adversely affect the bond prices and may even lead to the worthlessness of the bond and, thereby, a total loss of the investment.** Furthermore, changes of the interest rate level may have a negative impact on the price of a bond. In addition, the issuer of the bond may early redeem the bonds which may cause a modification of the expected return on investment. Additional risks may be associated with certain bond types (subordinated bonds, zero-coupon bonds, etc.). The investor is advised to ask for further information about specific risks.

The Issuer points out that no further coupons will be paid under the Product upon the occurrence of Credit Events and Redemption Events (see above "Credit Events and Redemption Events").

This risk disclosure is not exhaustive. It cannot identify all Product specific risks. The investor is advised to consult its client advisor as to the Product specific risks and to peruse the "Risk Factors" section of the Program Documentation.

Significant Risks for Investors

1. Issuer Risk

Unlike in a collective investment scheme, investors in structured products are not protected by a segregated pool of assets upon the Issuer's bankruptcy. Accordingly, the investment instrument's value is not only dependent on the development of the Underlying or values covered by the Underlying, but also on the creditworthiness of the Issuer, which may vary over the term of the structured product. In case of the issuer's insolvency or bankruptcy the investors in structured products may lose their entire investment. This Product is a direct, unconditional and unsecured obligation of the Issuer and ranks equally with all other direct, unconditional and unsecured obligations of the Issuer.

2. Risks of Derivative Products

Derivative products are complex financial instruments, may therefore involve a high degree of risk and are intended for use only by sophisticated investors who are capable of understanding and assuming the risks involved. Before entering into any transaction, an investor should determine if this Product is suitable with regards to the particular circumstances and should independently assess (together with the client advisor) the specific risks as described under "Product Risks" and any other legal, regulatory or credit consequences. The Issuer makes no representation as to the suitability or appropriateness of this Product for any particular investor. This document does not replace a personal discussion with your client advisor, which is tailored to your requirements, investment objectives, experience, knowledge and circumstances and which is recommended by the Issuer before the investment decision. Please ask your client advisor about supporting information regarding this Product such as the Programme Documentation.

Risks related to the Reference Bond(s): The value of this Product is predominately dependent on the Reference Bond(s) and on the Issuer of the Reference Bond. If the Calculation Agent determines, in accordance with the Product terms, a Credit or Redemption Event at its own discretion as regards any Reference Bond, the Investors in these Products have no right of recourse against the Reference Bond Issuer(s) as regards any loss which they sustain due to the Liquidation Amount redeemed to them (which may be significantly lower than the Issue Price or, in extreme cases, even zero). After determination of a Credit or Redemption Event as regards any Reference Bond Issuer by the Calculation Agent, the Investors do not stand to benefit from any positive performance as regards the relevant Reference Bond Issuer. In particular, the consequences of determination of a Credit or Redemption Event by the Calculation Agent as specified in the Product terms cannot be reversed. As such, Investors do not participate, i.e. in the event of restructuring as an example of a Credit Event, in the corresponding restructuring process and are not entitled to appeal against elements of the restructuring process. For this reason, an investment in Products with Reference Bond(s) may be associated with a higher risk than a direct investment in the liabilities of the Reference Bond Issuer. If circumstances arise or an event occurs which have/has a negative impact on the creditworthiness or credit rating of any Reference Bond Issuer but which do/does not result in the occurrence of a Credit or Redemption Event, the price of the Products with Reference Bond(s) may fall. As a result, Investors who sell their Products with Reference Bond(s) at this time may sustain a significant loss of their capital invested.

Suitability: Prospective purchasers of the Product must ensure that they understand the nature of this Product and the extent of their exposure to risk, that they have sufficient knowledge, experience and access to professional advisers to make their own legal, tax, accounting and financial evaluation of the merits and risks of investment in such Product and that they consider the suitability of such Product as an investment in the light of their own circumstances and financial condition.

Credit Risk: The ability of the Issuer to meet its obligations under the Product will depend on, amongst other things, the receipt by it of payments of interest and principal from the Reference Bond(s). Although there is no assurance that the rating of the Reference Bond(s) or Reference Bond Issuer will not be reduced or withdrawn in the future, or that a rating is a guarantee of future performance. Neither the Issuer nor any other party has made any investigation into the obligors or Reference Bond(s).

Credit Ratings/Rating Volatility: Credit ratings represent the rating agencies' opinions regarding credit quality and are not a guarantee of quality. Rating agencies attempt to evaluate the safety of principal and/or interest payments and do not evaluate the risks of fluctuations in market value. Accordingly, the credit ratings may not fully reflect the true risks of the Underlying Components. Also, rating agencies may fail to make timely changes in credit ratings in response to subsequent events; so that an issuer's current financial condition may be better or worse than its rating indicates. Rating agencies may from time to time change the ratings of the Reference Bond(s) even if no losses have been incurred due to changes in rating methodology or rating migration of the Reference Bond(s).

Interest Rates: The development of interest rates of a country is influenced by many factors. Such factors include, among others, the economic situation, the public finances, the price level, the international capital flow, and developments in other countries. The yield curve that can be observed in the capital markets is influenced by factors such as the preferences of market participants, the expectations of investors, the inflation rate, etc. A forecast of the interest rates development is therefore subject to a higher level of uncertainty.

Structured Products: Owning this Product is not the same as owning the Underlying or values covered by the Underlying. Accordingly, changes in the market value of the Underlying or the values covered by the Underlying may not result in a comparable change in the market value of the Product. Further, commissions, fees and other remunerations may reduce the actual market value. The trading market may be volatile and adversely impacted by many events which may include, but are not limited to, political events, corporate actions and macro economic factors.

Price fixing: The market value of the Underlying may be fixed outside the trading hours of the relevant stock exchange. The investor must be aware that the market value of the Underlying determined outside the trading hours of the relevant stock exchange can be subject to great volatility.

Secondary Market: Trading of the Product may be limited despite a possible listing. Investors must also be aware of the spread risk. This means that during the term of the Product, bid and offer prices may possibly differ to a greater or lower extent. Although the Lead Manager intends to provide market making subject to normal market conditions, he is not obliged to do so. Further the investor may only be able to sell its Product in the secondary market at a lower price than the original purchase price. It is important to note, that if the Issuer decides to repurchase from the investor or sell to the investor Products on the secondary market, it cannot guarantee to take back/sell all, but only limited amounts of the Product at the price indicated by the Lead Manager. For the remaining Products offered/purchased, the Issuer is therefore free to sell/purchase the Fund Shares over the counter, and compensate/charge the investor the average execution price which is realized, which depending on the Fund may cause greater delays. **At no time does the Issuer has an obligation to repurchase/sell Products.**

Early Redemption: The investors must be aware of a possible early redemption of the Product. The Issuer has the right in the case of an extraordinary event or a Credit Event or Redemption Event (see "Credit Events and Redemption Events" concerning the Reference Bond or the Issuer") to call the Products for settlement, provided that the Issuer will use such efforts as it reasonably deems practical to preserve the value of, or provide reasonable value for, the Product.

Currency Risk: The investor may be exposed to a currency risk, if the Underlyings are denominated in other currencies than the nominal of the Product or the Product is denominated in another currency than that of the country in which the investor is resident. The investment is therefore exposed to currency fluctuations and may increase or decrease in value.

Further Information: For further details on Product related risks please consult the risk disclosure brochure "Special Risks in Securities Trading" (Edition 2008) which is available on the Swiss Bankers Association's website: www.swissbanking.org/en/home/shop.htm or may be obtained from your client advisor upon request.

General Information

1. Document

This document constitutes marketing material. It does not constitute an offer or invitation to enter into any type of financial transaction and is not the result of a financial analysis and therefore not subject to the "Directives on the Independence of Financial Research" from the Swiss Bankers Associations. The content of this document does therefore not fulfill the legal requirements for the independence of financial analyses and there is no restriction on trading in this regard.

This document is a Simplified Prospectus as stated in art. 5 of the Swiss Federal Act on Collective Investment Schemes (CISA; SR 951.31). The information contained herein is of summary nature and constitutes, along with the **Annex**, the **Final Terms** according to article 21 of the Additional Rules for the Listing of Derivatives of the SIX Swiss Exchange. The Final Terms supplement the Programme Documentation of the Issuer dated 30 June 2014, published in German, as in force as of the date of this issue. The Final Terms and the Programme Documentation together constitute the listing prospectus for this issue (the "Listing Prospectus"). If the information or the provisions in this document are inconsistent with those described in the Programme Documentation, the information or the provisions in this document prevail. Until the Fixing Date the terms are indicative and may be amended. The Issuer has no obligation to issue this Product. This document together with the relevant Programme Documentation may be obtained free of charge directly from Bank Julius Baer & Co. Ltd. (see Additional Notes).

This document cannot disclose all of the risks and other significant aspects of this Product and investment decisions should not be made solely on the basis of these risk factors.

2. Conflicts of Interest

Bank Julius Baer & Co. Ltd. and affiliated companies may from time to time enter into transactions for their own account or for the account of a client that are related to the Product. These transactions may not be intended for the benefit of the investor and may have positive or negative effects on the Underlying(s) or the reference bond and thus on the value of the Product. Companies affiliated to the Issuer and third parties may also become counterparties in hedging transactions. Accordingly, conflicts of interest may therefore arise with regard to obligations relating to the ascertainment of the values of the Product and other related valuations both between the companies affiliated to the Issuer and the investor and between third parties and the investors. In such events, Bank Julius Baer & Co. Ltd. will devote its best efforts to provide fair treatment of such conflicts.

3. Distribution Compensations / Distribution Allowances to Third Parties

Under certain circumstances Third Parties may in connection with distribution services receive a compensation/provision. Such compensation/provision is included in the Issue Price. For further information contact Bank Julius Baer & Co. Ltd.

4. No Material Change

Except as disclosed in this document and the above-mentioned Programme Documentation there has been no material change in the assets and liabilities, the financial position and profits and losses of the Issuer since the latest annual or semi-annual report of the Issuer. The current annual and semi-annual reports of the Issuer can be obtained free of charge from Bank Julius Baer & Co. Ltd. (see Additional Notes).

5. Amendments to the Product Conditions

Information regarding unforeseen changes to the conditions of this Product not subject to this document but which may arise during the lifetime of the Product may be obtained from your client advisor upon request and will be published on: <http://derivatives.juliusbaer.com>; corporate actions and/or http://www.six-swiss-exchange.com/news/official_notices/search_en.html. Term Sheets will not be amended.

6. Issuer

The Issuer, Bank Julius Baer & Co. Ltd., Guernsey Branch (a branch of Bank Julius Baer & Co. Ltd., Zurich, incorporated in Switzerland and under the supervision of the Swiss Financial Market Supervisory Authority FINMA), is licensed in Guernsey under the Banking Supervision (Bailiwick of Guernsey) Law 1994 and The Protection of Investors (Bailiwick of Guernsey) Law 1987. Neither the Guernsey Financial Services Commission (P.O. Box 128, Glatigny Court, Glatigny Esplanade, St. Peter Port, Guernsey, Channel Islands, GY1 3HQ) nor the States of Guernsey Policy Council takes any responsibility for the financial soundness of the Issue or for the correctness of any of the statements made or opinions expressed with regard to it.

7. Prudential Supervision

Bank Julius Baer & Co. Ltd. is, as a bank pursuant to the Federal Banking Act (BA; SR 952.0) and as a securities dealer pursuant to the Federal Act on Stock Exchanges and Securities Trading (SESTA; SR 954.1), subject to the prudential supervision by the Swiss Financial Market Supervisory Authority FINMA in Berne (Laupenstrasse 27, CH-3003 Berne; <http://www.finma.ch>).

8. Sales Restrictions

The Securities may not be offered in any jurisdiction in circumstances that would result in the Issuer being obliged to register any further prospectus relating to the Securities in that jurisdiction. Potential purchasers of the Securities are advised to read the detailed selling restrictions in the Programme Documentation. The restrictions listed below must not be taken as conclusive guidance as to whether the Securities can be sold in a jurisdiction. Potential purchasers of the Securities should seek specific advice before purchasing or selling-on a Security.

European Economic Area (EEA): The Securities may not be offered publicly pursuant to Directive 2003/71/EC (the "Prospectus Directive") and to applicable national law, to persons or legal entities or under circumstances which would require the publication of a prospectus for the purpose of the Prospectus Directive.

United Kingdom: The Lead Manager represents and agrees that it has complied and will comply with all applicable provisions of the Financial Services and Markets Act 2000 ("FSMA") with regard to the issue of the Securities to the extent that the United Kingdom is involved. The distribution of this document (which term shall include any form of communication) is restricted pursuant to Section 21 (*restrictions on financial promotion*) of the FSMA.

USA: The Securities are and will not be registered under the United States Securities Act of 1933 and correspondingly may neither be offered nor sold, resold, delivered or traded in the United States or to U.S. persons as defined in Regulation S of the United States Securities Act of 1933.

Hongkong: The Prospectus has not been approved by the Securities and Futures Commission in Hong Kong, nor has a copy of the Prospectus been registered by the Registrar of Companies of Hong Kong. The Securities have not been offered or sold in Hong Kong, and each purchaser represents and agrees that it will not offer or sell any of these Securities in Hong Kong other than (i) to persons whose ordinary business is to buy or sell shares or debentures, whether as princi-

pal or agent, (ii) to professional investors within the meaning of the Securities and Futures Ordinance (Cap. 571) of Hong Kong (the "SFO"), or (iii) in circumstances which do not constitute an offer to the public within the meaning of the Companies Ordinance (Cap. 32) of Hong Kong ("CO"), or (iv) in other circumstances which do not result in the document being a "prospectus" within the meaning of the CO.

Singapore: The Prospectus has not been and will not be registered as a "prospectus" with the Monetary Authority of Singapore under the Securities and Futures Act (Cap. 289) of Singapore ("SFA"). No document or material in connection with the offer of the Securities may be circulated or distributed, nor may the Securities be offered or sold, or be made the subject of an invitation for subscription or purchase, whether directly or indirectly, to the public in Singapore other than (i) to an institutional investor pursuant to Section 274 SFA, (ii) to a relevant person, or to any person pursuant to Section 275 (1A) of the SFA and in accordance with the conditions specified in Section 275 of the SFA, or (iii) in accordance with the conditions of any applicable provision of the SFA.

Dubai International Financial Centre: Julius Baer (Middle East) Ltd. is an entity duly authorised and regulated by the Dubai Financial Services Authority (DFSA). Please note that Julius Baer (Middle East) Ltd. offers financial products or services only to persons qualifying as Professional Clients under the DFSA Rulebook. This information may not be relied upon or distributed to retail clients. Possible offerings of securities are not subject to any form of regulation or approval by the DFSA. The DFSA has no responsibility for reviewing or verifying any document in connection with a possible offer of securities. Accordingly, the DFSA has not approved this document nor taken any steps to verify the information set out in it, and has no responsibility for it. The securities to which this document relates may be illiquid and/or subject to restrictions on their resale. Prospective purchasers should conduct their own due diligence on the securities. If you do not understand the contents of this document, you should consult an authorised financial adviser.

United Arab Emirates: The representative office of Bank Julius Baer & Co. Ltd. is authorised and regulated by the Central Bank of the United Arab Emirates. A possible offering of securities is not approved or licensed by the Central Bank of the United Arab Emirates, the Emirates Securities and Commodities Authority (ESCA), the Dubai Financial Services Authority (DFSA) or any other relevant licensing authorities or governmental agencies in the UAE, and does not constitute a public offer of securities in the UAE in accordance with the Commercial Companies Law, Federal Law No. 8 of 1984 (as amended) or otherwise and should not be construed as such. Accordingly the securities may not be offered, sold, transferred or delivered to the public in the United Arab Emirates (including the Dubai International Financial Centre). This document is strictly private and confidential and is being issued to a limited number of institutional and individual investors who qualify as sophisticated investors and must not be provided to any person other than the original recipient, and may not be reproduced or used for any other purpose. Bank Julius Baer & Co. Ltd represents and warrants that the securities will not be offered, sold, transferred or delivered to the public in the United Arab Emirates (including the Dubai International Financial Centre).

9. Additional Notes

Contact address	Bank Julius Baer & Co. Ltd., Hohlstrasse 604/606, CH-8010 Zurich
Phone	+41 (0)58 888 8181
E-Mail	derivatives@juliusbaer.com
Internet	derivatives.juliusbaer.com

Investors must be aware that conversations on trading lines are recorded. No objection is assumed.

Investors are asked to read the Programme Documentation for definitions related to this document.

This document is a translation of the German original. In the event of an inconsistency between the German and the English version of this document, the German text prevails.

©Bank Julius Baer & Co. Ltd., 2015. This document may not be copied partially or entirely without a written permission of Bank Julius Baer & Co. Ltd.

Annex

1. Additional Terms

Listing The Notes are provisionally admitted to trading on the SIX Swiss Exchange as of 11.06.2015; the listing on the main segment of the SIX Swiss Exchange will be applied for

Last Trading Day and Time 24.06.2020; at the close of trading on the SIX Swiss Exchange

2. Underlying

General Information on the Reference Bond

Rating ¹	Reference Bond	Maturity	ISIN	Nominal per Bond	Clean Price DP ^{Fix}
A+ ¹⁾	5.875% Standard Chartered BK HK	24.06.2020	XS0520042416	1'000.00 USD	114.56

¹⁾ The Standard&Poor's Rating refers to the rating as at the Issue Date and may change during the lifetime of the Product.

The price history of the Underlying is available on the following website
<http://www.londonstockexchange.com/exchange/prices-and-markets/debt-securities/company-summary/XS0520042416ZZUSDCWNR.html?ds=0&lang=en>

General Information on the Reference Interest Rate

Description: 3-months USD LIBOR

The LIBOR (London Interbank Offered Rate) is a daily reference rate based on the interest rates at which banks borrow unsecured funds from other banks in the London wholesale money market (or interbank market). It is the most widely used benchmark for short-term interest rates. The LIBOR is calculated by Thomson Reuters and published by the British Bankers' Association (BBA) after 11.00 am each day (London time). It is derived from a trimmed average of interbank deposit rates offered by designated contributor banks, for maturities ranging from overnight to one year. LIBOR is calculated for 10 currencies.

Bloomberg: US0003M INDEX

Past performance is no guarantee of future results.

3. Responsibility for the Final Terms

Bank Julius Baer & Co. Ltd. assumes responsibility for the content of these Final Terms and confirms that to the best of its knowledge the information given in these Final Terms are correct and that no material information is omitted.

St. Peter Port, June 05, 2015

Bank Julius Baer & Co. Ltd., Guernsey Branch

Zurich, June 05, 2015

Bank Julius Baer & Co. Ltd., Zurich
