

## Additional features

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| Additional feature         | Description   |
|----------------------------|---|
| Asian option               | Uses the average underlying price over a number of predefined periods (monthly, quarterly, annually) rather the price at a specific time.   |
| Auto-Callable              | If, on an observation day, the price of the underlying is either on or above (bull), or, on or below (bear) a previously defined barrier ("autocall trigger"), the product is redeemed prior to maturity. |
| Callable                   | The issuer has the right to cancel early, however, there is no obligation to do so.   |
| Capped participation       | The product has a maximum yield.  |
| Catch-up coupon            | One scenario for an unpaid-out coupon at risk is a catch-up payment at a later date (also: memory coupon)   |
| COSI                       | The issuer of Collateral Secured Instruments provides SIX Swiss Exchange with collateral covering their current value. For the investor this means protection in case of issuer default.                  |
| Coupon at risk             | A scenario exists where the coupon is not repaid.   |
| European Barrier           | Only the last-day closing price is relevant for monitoring the barrier.   |
| Lock-In                    | If the lock-in level is reached, repayment is at least in that amount regardless of future development of the underlying price.   |
| Lookback                   | Barrier and/or strike are set with a time delay (look-back phase).  |
| Partial capital protection | Capital protection is between 90% and 100% of the nominal value.  |
| Puttable                   | The investor has the right to return the product to the issuer on certain days during the term.   |
| Variable coupon            | The coupon amount can vary, depending on a predefined scenario.   |