

Categories	Classification according to the Swiss Guidelines
1. Capital protected products - WITH guaranteed coupon payment and/or discount (Issue discount) and/or redemption surplus (Repayment agio)	1 = in scope
2. Capital protected products - WITHOUT guaranteed coupon payment and/or discount (Issue discount) and/or redemption surplus (Repayment agio) Underlying: Shares, share indices, share baskets, commodities, FX	2 = out of scope
3. Capital protected products - WITHOUT guaranteed coupon payment and/or discount (Issue discount) and/or redemption surplus (Repayment agio) Underlying: Interest, inflation, credit risks	1 = in scope
4. Capital protected products - WITHOUT guaranteed coupon payment and/or discount (Issue discount) and/or redemption surplus (Repayment agio) Underlying: Units of investment funds and/or certificates which are out of scope	2 = out of scope
5. Capital protected products - without guaranteed coupon payment/discount (Issue discount)/redemption surplus (Repayment agio) Underlying: units of investment funds and/or certificates which are in scope	1 = in scope
6. Reverse Convertibles WITH separate coupon	1 = in scope
7. Reverse Convertibles without separate coupon (Discount Certificate)	2 = out of scope
8. Reverse Convertibles WITHOUT separate coupon Underlying: Interest, inflation, credit risks and units of investment funds and certificates which are in scope	1 = in scope
9. Certificates on single shares, share baskets and share indices	2 = out of scope
10. Certificates on bond baskets with at least 5 different bonds or on a bond index	2 = out of scope
11. Certificates on bond baskets with less than 5 different bonds	1 = in scope
12. Certificates on a basket of at least five different investment funds or an investment fund index	2 = out of scope
13. Certificates on a basket of less than five investment funds	1 = in scope
14. Certificates on other underlyings (Precious Metals, Commodities, Currencies etc.)	2 = out of scope
15. Structured Catastrophe Derivatives (without capital protection) without separate coupon and/or discount (Issue discount) and/or redemption surplus (Repayment agio)	2 = out of scope
16. Structured Catastrophe Derivatives (without capital protection) with separate coupon and/or discount (Issue discount) and/or redemption surplus (Repayment agio)	1 = in scope
17. Structured Schadenderivate (with capital protection) with separate coupon and/or discount (Issue discount) and/or redemption surplus (Repayment agio)	2 = out of scope

18. Structured Schadenderivate (with capital protection) with separate coupon and/or discount (Issue discount) and/or redemption surplus (Repayment agio)	1 = in scope
19. Structured credit derivatives	1 = in scope

Capital protected products - WITH guaranteed coupon payment and/or discount (Emissionsdiskont) and/or redemption surplus (Rückzahlungsagio)

Valor number	Capital protected products - WITH guaranteed coupon payment and/or discount (Issue discount) and/or redemption surplus (Repayment agio)				Minimal guaranteed redemption		Minimal guaranteed Coupon	
	ment and/or discou	Denomination	Issue price (%)	Payment Date	Redemption Value (%)	Redemption Date	Coupon Rate	Coupon Payment Date

Capital protected products - WITHOUT guaranteed coupon payment and/or discount (Issue discount) and/or redemption surplus (Repayment agio)

Underlying: Shares, share indices, share baskets, commodities, FX

Valor number	Issuance				Minimal guaranteed redemption	
	Currency	Denomination	Issue price (%)	Payment Date	Redemption Value (%)	Redemption Date

Reverse Convertibles WITH separate coupon

Valor number	Issuance				Redemption						Coupon				
	Currency	Denomination	Issue price (%)	Payment Date	spot of underlying at expiration >cap level			spot of underlying at expiration <cap level			Interest Component	Option Premium Component	Total	Coupon Payment Date	
					Cap level	Cash payment	Number of titles	Name of underlying	Security number	Redemption Date				1st payment date	2nd payment date
														1st payment date	
														2nd payment date	
														3rd payment date	

Reverse Convertibles without separate coupon (Discount Certificate)

Underlying: Shares, share indices, share baskets, precious metals, commodities, FX and units of investment funds and certificates which are out of scope

Valor number	Issuance			Redemption					
	Currency	Issue price	Payment date	Cap level	spot of underlying at expiration >cap level Cash payment	spot of underlying at expiration <cap level Number of titles	Name of underlying	Security number	Redemption Date

Certificates on single shares, share baskets and share indices

Valor number	Issuance				Underlying		Maturity date
	Currency	Denomination	Issue price	Payment date	Name(s)	Security number(s)	

Certificates on bond baskets with at least 5 different bonds or on a bond index

Valor number	Issuance				Underlying		Maturity date
	Currency	Denomination	Issue price	Payment date	Name(s)	Security number(s)	

Certificates on bond baskets with less than 5 different bonds

Valor number	Issuance				Underlying		Maturity date
	Currency	Denomination	Issue price	Payment date	Name(s)	Security number(s)	

Certificates on a basket of at least five different investment funds or an investment fund index

Valor number	Issuance				Underlying		Maturity Date
	Currency	Denomination	Issue price	Payment Date	Name(s)	Security number(s)	

Certificates on a basket of less than five investment funds

Valor number	Issuance				Underlying		Maturity Date
	Currency	Denomination	Issue price	Payment Date	Name(s)	Security number(s)	

Certificates on other underlyings (Precious Metals, Commodities, Currencies etc.)

Valor number	Issuance				Underlying		Maturity Date
	Currency	Denomination	Issue price	Payment Date	Name(s)	Security number(s)	

Structured Catastrophe Derivatives (without capital protection) without separate coupon and/or discount (Issue discount) and/or redemption surplus (Repayment agio)

Valor number	Issuance			Redemption		
	Currency	Issue price	Payment date	Currency	Denomination	Maximal redemption value

Structured Catastrophe Derivatives (without capital protection) with separate coupon and/or discount (Issue discount) and/or redemption surplus (Repayment agio)

Valor number	Issuance			Redemption			Coupon			
	Currency	Issue price	Payment date	Currency	Denomination	Maximal redemption value	Interest component	Premium component	Total	Coupon payment date

Structured Catastrophe Derivatives (with capital protection) without separate coupon and/or discount (Issue discount) and/or redemption surplus (Repayment agio)

Valor number	Issuance			Redemption		
	Currency	Denomination	Payment Date	Currency	Amount	Payment Date

