

List of supported IBT product types for COSI-service

Status: 15 November 2010

IBT Product Type Code	IBT Product Type Name	Sample ISIN	Fair Value Method
100007	Long DynamicMiniFuture	CH0047865040	A
100008	Short DynamicMiniFuture	CH0107387539	A
100015	UnderlyingTracker	CH0106483438	A
100016	UnderlyingTracker SumBasket	CH0039483109	A
100024	Bonus UnderlyingTracker	CH0106570515	A
100025	Bonus UnderlyingTracker SumBasket	CH0104757973	A
100030	BonusBasket UnderlyingTracker WorstOfBasket	CH0036466701	A
100034	Outperformance UnderlyingTracker	CH0106934729	A
100035	Bonus Outperformance UnderlyingTracker	JE00B290QZ14	A
100037	Bonus Outperformance UnderlyingTracker SumBasket	NL0006267841	A
100039	Airbag Outperformance UnderlyingTracker	CH0119126172	A
100040	Airbag UnderlyingTracker	CH0110623383	A
100042	Capped Airbag UnderlyingTracker	CH0042317831	A
100043	Airbag Outperformance UnderlyingTracker SumBasket	GB00B1N67D31	A
100044	Twin-Win UnderlyingTracker	NL0006310724	A
100046	Discount ReverseConvertible	CH0107302843	A
100048	Discount Barrier ReverseConvertible	CH0107255603	A
100049	Discount Barrier ReverseConvertible WorstOfBasket	NL0006489510	A
100051	AutoCall Discount Barrier ReverseConvertible WorstOfBasket	CH0105597535	A
100052	FixedIncome ReverseConvertible	CH0102835193	A
100054	FixedIncome ReverseConvertible WorstOfBasket	CH0105604109	A
100058	FixedIncome Barrier ReverseConvertible	CH0105729062	A
100059	FloaterIncome Barrier ReverseConvertible	CH0042571197	A
100060	FixedIncome Barrier ReverseConvertible WorstOfBasket	CH0107146257	A
100061	FloaterIncome Barrier ReverseConvertible WorstOfBasket	CH0025903771	A
100062	FixedIncome ManyChanceBarrier ReverseConvertible WorstOfBasket	CH0038773443	A
100065	FixedIncome AutoCall Barrier ReverseConvertible WorstOfBasket	CH0042660743	A
100073	FixedIncome Barrier BearReverseConvertible	CH0049677229	A
100074	FixedIncome Barrier BearReverseConvertible BestOfBasket	CH0100900817	A
100079	Capped Outperformance UnderlyingTracker	CH0106948927	A
100080	AutoCall Barrier ReverseConvertible	CH0032421650	A
100083	Capped Bonus UnderlyingTracker	CH0104614125	A
100084	Capped Bonus UnderlyingTracker Basket	GB00B29H5D37	A
100085	FixedIncome ProtectionParticipation	CH0103568520	B
100086	ProtectionParticipation	CH0107313915	A
100087	ProtectionParticipation SumBasketParticipation	CH0102888507	A
100088	ProtectionParticipation WorstOfBasketParticipation	CH0047243792	A
100089	ProtectionParticipation DigitalRebateParticipation	CH0049556571	B
100090	ProtectionParticipation Outperformance BenchmarkSpreadParticipation	GB00B29Y0730	B
100091	ProtectionParticipation TwinWinParticipation	CH0032392539	B
100092	ProtectionParticipation DigitalRebateBearParticipation	CH0039442287	B
100093	FixedIncome ProtectionParticipation CappedParticipation	CH0039976102	B
100094	ProtectionParticipation CappedParticipation	CH0106870659	A
100095	FloaterIncome StructuredNote	CH0106870972	B
100096	RangeAccrualIncome StructuredNote	CH0029212005	B
100098	AverageReturnIncome StructuredNote	CH0032361195	A
100101	FixedIncome ExchangeableStructuredNote	CH0025521524	B
100102	ConditionalBonusIncome StructuredNote	GB00B0WD3D04	A
100103	MultiRangeBarrierConditionalBonusIncome StructuredNote	CH0032296391	B
100110	ProtectionParticipation DigitalParticipation	CH0043053401	B
100111	ProtectionParticipation SumBasketParticipation AverageFixing	CH0102854095	B
100112	ProtectionParticipation BearReturnParticipation	CH0042480746	B
100113	ProtectionParticipation DigitalRebate TwinWinParticipation	CH0044947528	B
100115	FixedIncome ConditionalBonusIncome Barrier ReverseConvertible WorstOfBasket	CH0045149272	A
100116	AutoCall Barrier ReverseConvertible WorstOfBasket	CH0106963777	A
100121	Cliquet StructuredNote	CH0100562179	A
100124	MixedDigitalAverageReturnIncome StructuredNote	CH0038773765	B
100125	SpreadFloaterIncome StructuredNote	GB00B13FB834	B
100126	Bonus UnderlyingTracker WorstOfBasket	GB00B2RHF51	A

100129	DividendUnderlyingTracker SumBasket	CH0107029024	A
100131	ProtectionParticipation RangeBarrierDigitalParticipation	CH0045643332	B
100132	ProtectionParticipation Capped BonusWorstOfBasketParticipation	CH0042318193	B
100135	ProtectionParticipation Capped SumBasketParticipation	CH0037478432	B
100188	ProtectionParticipation Bonus WorstOfBasketParticipation	CH0042404092	B
100197	SumAbsoluteReturnIncome StructuredNote	CH0019862652	B
200136	ExchangeableStructuredNote	CH0048751496	B
200139	DividendUnderlyingTracker	CH0102198907	A
200144	ConditionalCatchupIncome AutoCall Barrier ReverseConvertible	CH0044129416	A
200148	ProtectionParticipation WinWinParticipation AverageFixing	CH0026257532	B
200149	Accrual AverageReturnIncome StructuredNote	CH0027869871	B
200150	StepUp AverageReturnIncome StructuredNote	CH0033009835	B
200151	ProtectionParticipation ConditionalWeightedBasket	CH0038610496	B
200152	CappedFloaterIncome StructuredNote	CH0042996048	B
200154	RangeAccrualIncome StructuredNote BenchmarkSpread	CH0021011108	B
200156	ProtectionParticipation BarrierConditionalParticipation	CH0044807086	B
200159	CountMixedDigitalAverageReturnIncome StructuredNote	CH0038998404	B
200160	MultiBarrierStepUpIncome StructuredNote	CH0022766858	B
200161	WorstOfBasketRangeConditionalBonusIncome StructuredNote	CH0036174297	B
200162	ProtectionParticipation BothsideBarrier TwinWinParticipation (Absolute Return Barrier Note)	CH0042869294	A
200163	ExpressIncome AutoCallable StructuredNote	CH004681052	B
200164	ConditionalBonusIncome ProtectionParticipation ConditionalWorstOfBasketParticipation	CH0042445509	B
200167	ProtectionParticipation CappedBasketMember SumBasketParticipation	CH0026251659	B
200169	Barrier MixedDigitalAverageReturnIncome StructuredNote	CH0033450922	A
200170	BarrierFloaterIncome StructuredNote	CH0045643365	B
200171	RangeConditionalBonusIncome StructuredNote	CH0044232806	B
200176	ProtectionParticipation AutocallDigitalRebateParticipation	CH0035615696	B
200177	ProtectionParticipation CliquetParticipation	CH0043332821	B
200181	RangeBarrierAbsoluteReturnIncome StructuredNote	CH0038773591	B
200182	ProtectionParticipation DownsideCapped WinWinParticipation	CH0036469937	B
200183	ProtectionParticipation WinWinParticipation	CH0036468046	B
200186	ProtectionParticipation AutoCallRedemptionPlan	CH0107029354	B
200187	ProtectionParticipation MixedDigitalAverageReturnParticipation	CH0043332821	B
200189	ProtectionParticipation Barrier BothsideSeparatedStrikeParticipation	GB00B2QWD045	B
200190	ProtectionParticipation BenchmarkSpreadParticipation	CH0030045410	B
200191	ProtectionParticipation MixedDigitalCompoundReturnParticipation	CH0035653242	B
200196	Barrier FinalPriceLookback UnderlyingTracker	CH0049483511	A
200197	ConditionalCatchupIncome AutoCall Barrier ReverseConvertible WorstOfBasket	CH0107028935	A
200199	Cliquet BonusPayment StructuredNote	GB00B0TNGR84	B
200202	ProtectionParticipation AutoCallRedemptionPlan BenchmarkSpread	CH0039921363	B
200204	ProtectionParticipation DigitalRebate BothsideBarrier TwinWinParticipation	CH0044346598	B
200206	ProtectionParticipation KnockOutParticipation	CH0105470436	B
200207	ProtectionParticipation DigitalParticipation WorstOfBasket	CH0037846612	B
200208	ProtectionParticipation DigitalParticipation SumBasket	CH0042448594	B
200209	ConditionalFloaterIncome StructuredNote	CH0037478259	B
200211	ProtectionParticipation StepUpParticipation	CH0036891247	B
200213	ProtectionParticipation RangeBarrierDigitalParticipation WorstOfBasket	CH0044947353	B
200217	ProtectionParticipation BothsideDigitalRebate BothsideBarrier TwinWinParticipation	CH0038048762	B
200219	StepUpIncome StructuredNote	CH0044513213	B
200221	CappedReturnIncome StructuredNote	CH0103686652	B
200224	ProtectionParticipation AutoCall WorstOfBasket	CH0034662244	B
200227	Long UnderlyingBasedStopLoss StaticMiniFuture	CH0105537192	A
200228	Short UnderlyingBasedStopLoss StaticMiniFuture	CH0049040378	A
200229	ProtectionParticipation Capped WorstOfBasketParticipation	CH0049465807	B
200233	StructuredIncome AutoCall Barrier ReverseConvertible	CH0010431770	A
200236	ProtectionParticipation ReverseTwinWinParticipation	CH0049040543	B
200239	BearUnderlyingTracker SumBasket	JE00B284D649	A
200246	ProtectionParticipation AverageFixing	GB00B0WCJX99	B
200247	ProtectionParticipation AutocallAccrualRebate SumBasketParticipation	CH0034499688	B
200252	ProtectionParticipation MemberBearReturn SumBasketParticipation	CH0042996006	B
200256	Capped ExchangeableStructuredNote	CH0039119646	B
200259	ProtectionParticipation MultiStepBarrierDigitalParticipation	CH0048835612	B
200263	AccrualIncome AutoCall Barrier ReverseConvertible WorstOfBasket	JE00B24CRR14	A
200264	ProtectionParticipation BearAutoCallRedemptionPlan	CH0042150711	B
200266	CappedBasketMember SingleAssetBarrier Bonus UnderlyingTracker SumBasket	GB00B0ZPYD05	A
200268	FixedIncome ProtectionParticipation AutoCall	CH0037207708	B
200290	ProtectionParticipation NegativeReturnConditionalDigitalParticipation	CH0103627151	B
200291	FixedIncome ProtectionParticipation BearReturnParticipation SumBasket	CH0101258082	B
200295	FixedIncome ProtectionParticipation BearReturnParticipation	CH0033963973	B
200302	FixedIncome ProtectionParticipation BullSpecificReturnParticipation	CH0103766132	B
200303	ProtectionParticipation CappedBullSpecificReturnParticipation	no example	B

200304	ProtectionParticipation CappedBearSpecificReturnParticipation	no example	B
200308	ConditionalCatchupIncome AutoCall ReverseConvertible	CH0117081320	A
200309	ConditionalCatchupIncome AutoCall ReverseConvertible WorstOfBasket	CH0110623359	A
200311	ProtectionParticipation SelectMixedPortfolioParticipation	GB00B085WD39	B
200318	ProtectionParticipation ManyLockIn CliquetParticipation	CH0029602726	B
200321	ProtectionParticipation RangeAccrualParticipation	no example	B
200330	ConditionalCatchupIncome AutoCall StructuredNote	CH0107029693	B
200333	Capped Bonus BearUnderlyingTracker	CH0049466250	A
200334	FixedIncome BonusBasket UnderlyingTracker WorstOfBasket	CH0106832238	A
200336	ProtectionParticipation MoneyMarketReinvestParticipation	CH0105052903	B
200337	Protected Airbag Underperformance UnderlyingTracker	CH0106644831	A
200339	ManyConditionalBonusIncome MultiBarrier StructuredNote	CH0106892463	B
200340	Bonus Underperformance UnderlyingTracker	CH0027021762	A
200348	ConditionalBonusIncome AutoCall Barrier ReverseConvertible WorstOfBasket	CH0107029610	A
200351	ProtectionParticipation VariableWeightedPortfolio BestOfCalculationValueParticipation	CH0106893123	B
200353	MixedDigital CompoundReturnIncome StructuredNote	CH0048259722	B
200358	Portfolio Discount Barrier ReverseConvertible	no example	A
200361	DownsideLeveraged Capped Outperformance UnderlyingTracker	no example	A
200362	FixedIncome ProtectionParticipation AverageFixing	CH0025259240	B
200363	ProtectionParticipation StrikeLookback AverageFixing SumBasketParticipation	no example	B
200364	ProtectionParticipation ConditionalStrikeParticipation	no example	B
200365	ProtectionParticipation AutoCall Capped SumBasketParticipation	no example	B
200366	ProtectionParticipation StructuredUnderlyingParticipation	no example	B
200368	AutoCall Airbag Outperformance UnderlyingTracker	CH0107667096	A
200380	ProtectionParticipation MixedParticipation	CH0108475754	A
200381	ProtectionParticipation MixedParticipation SumBasket	CH0108567337	B
200382	FixedIncome ProtectionParticipation DigitalParticipation WorstOfBasket	CH0107667468	B
200384	ProtectionParticipation AverageFixing DigitalRebateParticipation	no example	B
200387	Capped Bonus UnderlyingTracker WorstOfBasket	CH0109914173	A
200392	FloaterIncome CreditLinkedTracker	CH0110220800	A
200394	ConditionalBonusIncome Capped Outperformance UnderlyingTracker	CH0110622559	A
200397	ProtectionParticipation ManyChanceBarrier KnockOutParticipation SumBasket	no example	B
200398	FixedIncome ProtectionParticipation AutoCall WorstOfBasket	no example	B
200399	FixedIncome UnderlyingTracker WorstOfBasket	CH0109178712	A
200402	ProtectionParticipation Bonus BearReturn SumBasketParticipation	CH0108988509	B
200404	ConditionalFixedToFloaterIncome StructuredNote	XS0413743658	B
200405	FixedToFloaterIncome StructuredNote	XS0493528839	B
200406	InflationLinkedReturnIncome StructuredNote	XS0483139902	B
200407	BenchmarkSpreadPerformanceFee DividendUnderlyingTracker SumBasket	CH0109098829	A
200408	ConditionalCatchupIncome StructuredNote	XS0386529316	B
200409	ProtectionParticipation AverageFixing CappedParticipation	XS0465620978	B
200410	ProtectionParticipation AverageLookbackStrike CappedBasketMember AverageFixing SumBasketParticipation	XS0465620978	B
200420	ProtectionParticipation AverageFixing BearReturnParticipation	CH0112733925	B
200421	FixedIncome ProtectionParticipation Capped AverageFixing SumBasketParticipation	XS0459421714	B
200425	SumBasketBearReturnIncome ProtectionParticipation DigitalBearReturnParticipation SumBasket	no example	B
200427	ProtectionParticipation AveragePositiveBasketBenchmarkSpreadPerformance BestOfObservation	XS0328888523	B
200437	ProtectionParticipation LockInProtection VolatilityDependingLeverage Participation	CH0113927310	B
200440	ConditionalBonusIncome UnderlyingTracker	CH0112278814	A
200445	ProtectionParticipation ConditionalIssuerCall Participation	CH0114883132	A
200447	ProtectionParticipation CompoundVolatilityDependingPerformance SumBasketParticipation	CH011234509	B
200449	ProtectionParticipation MixedCappedAndAverageFixing Participation	CH0032907419	B
200459	FixedIncome AutoCall ReverseConvertible	CH0116634699	A
200460	DividendBearUnderlyingTracker	CH0117080710	A
200466	ReturnIncome AutoCall Barrier ReverseConvertible	CH0117508728	A
200468	ProtectionParticipation ManyChanceBarrier DigitalRebateParticipation SumBasket	CH0117509536	A
200470	ProtectionParticipation LockInProtection LeveragedDailyPerformanceParticipation	CH0117507001	B
200471	ProtectionParticipation WorstLongVersusBestShort BenchmarkSpreadParticipation	CH0117510187	A
200472	ReturnIncome UnderlyingTracker	no example	A
200474	FixedIncome AutoCall ReverseConvertible WorstOfBasket	no example	A
200476	ReturnIncome AutoCall ReverseConvertible	CH0117509809	A
200477	FloaterIncome ManyChanceBarrier ReverseConvertible WorstOfBasket	CH0117509825	A
200479	FixedIncome ConditionalIssuerCall StructuredNote	CH0119032784	B
200481	ConditionalBonusIncome BearUnderlyingTracker SumBasket	no example	A
200482	ProtectionParticipation KnockOutBearReturnParticipation	CH0042704228	B

Please note the following additional restrictions:

> **General:** No products with active management of underlyings allowed.
> **Instruments with fair value:** No issuer-callable instruments (except for extra ordinary or tax reasons), no instruments with exotic pricing-mechanisms (e.g. asian). If you want to issue COSI with dynamic (rule based) management of underlyings or exotic underlyings (e.g. inflation indices) pls send us a termsheet as we want to examine each of these instruments and underlyings beforehand.

Please contact cosi@six-group.com for product verification along with your termsheet (of a listed product if possible).