



Communication FSMA_2011_02-1 of 20/06/2011

MORATORIUM ON THE DISTRIBUTION OF PARTICULARLY COMPLEX STRUCTURED PRODUCTS

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Annex: Table of calculation mechanisms

Mechanisms		
1. Calculations to be made on the performance of the underlying value(s)	+1 per calculation	
1.1. Cap on the performance of the underlying value		
1.2. Multiplier applied to the performance of the underlying value		
1.3. Average performance of several underlying values (not applicable if several underlying values qualify as an accessible securities index within the meaning of 4.1.		
1.4. Best or worst performance of the underlying values		
1.5. Difference or sum of the performance of the underlying values		
2. Conditional nature Can refer to the yield or to a mechanism.	+1 per condition	
3. Potential capital loss based on the performance of the underlying value	+1	
4. Early (partial or full) repayment of the capital, be that unconditional, conditional, or discretionary.	+1	
Other mechanisms	+1 per mechanism	
TOTAL NUMBER OF MECHANISMS		