SIX

The Swiss Stock Exchange

Fulfill Reporting Obligations in an Efficient Way

CONNEXOR® Events

CONNEXOR® Events is a service that allows issuers to automate their reporting processes for structured products, thereby making it easier to submit product event information electronically.

Advantages of CONNEXOR Events
CONNEXOR Events makes it possible to fulfill many of the **Regular Reporting Obligations for Listing Maintenance** in one step. More specifically, with CONNEXOR Events you will benefit from an automated submission of Official Notices for listed products and from an automatically update of your IBT termsheets for several events.

For an overview of all event types available to issuers, please see the reverse side of this flyer.

Most important event types
BREV "Barrier Event"
BREV is the event type for barrier events of all kinds, including:
– Kick-in barrier of a Barrier Reverse Convertible
– Knock-out barrier of a Knock-out Warrant
– Stop loss barrier of a Mini Future
– Kick-out barrier of a Bonus Underlying Tracker
– Auto-call barrier of an Express Certificate

RAPM "Rule-based Parameter Adjustment"
RAPM is the event type for the following rulebased (e.g. daily) parameter adjustments:
– Knock-out and strike level of Open End Knockout Warrants
– Stop loss and financing level of Open End Mini Futures

INDC "Increase or Decrease of Issue"
INDC is the event type for the increase or decrease of the issue size of structured products.

ERDM "Early Redemption"
ERDM is the event type for the early redemption of a product due to an issuer call or a predefined event triggered according to the terms and conditions of the product.

FLFX "Floating Income Fixing"
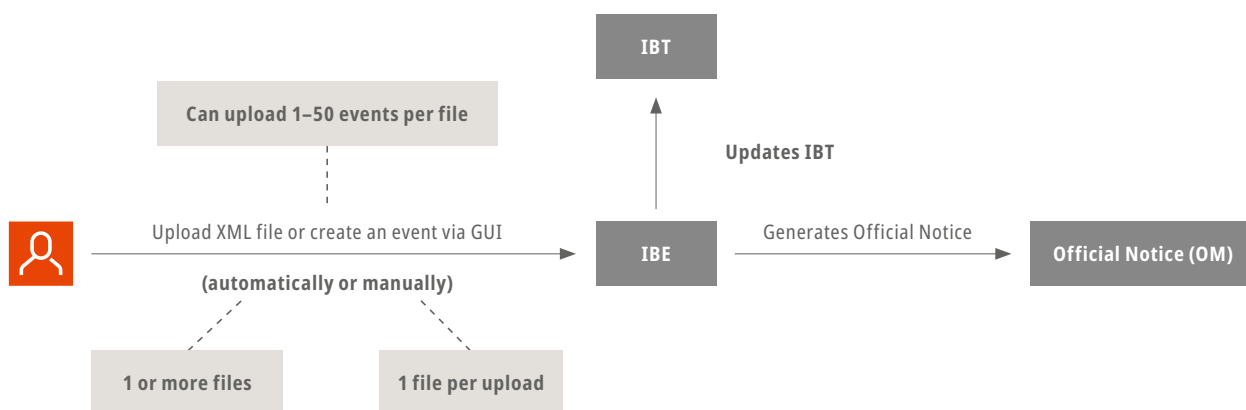FLFX is the event type for fixing the income rate of floating rate products.

DEQP "Dividend Equivalent Payment"
This information is primarily relevant for the IRS 871 m regulation and contains the related information for the dividend equivalent payments.

It is a notification of the dividend equivalent amount at the time the notional dividend equivalent payment occurs and is mainly to be used to fulfil tax reporting obligations a custodian might have towards foreign investors holding an 871 (m) in scope product.

How does CONNEXOR Events work?

CONNEXOR Events provides an upload interface for electronic submission of product event information, with automatic creation of an Official Notice (OM) downstream.

IBT = Internet Based Terms, IBE = Internet Based Events

CONNEXOR Events and Directive on Regular Reporting Obligations (DRRO), Annex 3 "Derivatives"

Point	Reportable Fact	Event Type	Status
1	**General information on the issuer**		
1.03	Loss of required permit granted by relevant supervisory authority	LOPM "Loss of Permit"	✓
2	**Information on the securities**		
2.02	Increase or reduction in number of securities	INDC "Increase or Decrease of Issue"	✓
2.03	Achievement of threshold values that could impact the price or valuation of the derivatives (e.g. in the case of barrier options)	BREV "Barrier Event"	✓
2.04	Determination during duration of the derivative of a price parameter relevant for its evaluation/disbursement (e.g.fixing of a new coupon rate for derivatives with interest payment)	RAPM "Rule-based Parameter Adjustment"	✓
2.05	Temporary interruption or permanent cessation of regular price determination of underlying instrument (owing to trading suspensions, delisting of underlying instrument, or similar events)	FLFX "Floating Income Fixing"	✓
2.06	Exchange of underlying asset (e.g. due to capital events affecting the underlying instrument, such as restructuring measures or similar)	SRSV "Stop and Resumption of Valuation" May be available in the future	n/a
2.07	Premature termination by issuer (to the extent provided for in conditions)	ERDM "Early Redemption"	✓
2.08	Changes regarding issuer of the derivatives that could impact the price or valuation of the derivatives (e.g. insolvency, bankruptcy or similar)	DRPC "Issuer Change that influences Price of Derivative"	✓
	Additional event types which are not related to the fulfillment of reporting obligations:		
	Delisting of a structured product which was not triggered due to a barrier breach or issuer call (only available for non-listed products)	DLST "Delisting"	✓
	Decision of issuer to revoke the placement of a structured product	CNPP "Cancellation of Placement Process"	✓
	Payment instruction to SIX SIS regarding the redemption of a structured product	REDM "Redemption"	
	Payment instruction to SIX SIS regarding an income payment of a structured product	ICPY "Income Payment"	
	Regulation and contains the related information for the dividend equivalent payments for the IRS 871 m Regulation	DEQP "Dividend Equivalent Payment"	✓

Excerpted from Directive on Regular Reporting Obligations (DRRO), Annex 3 "Derivatives"

Key: ✓: Live