

Scheme A – Derivatives

1. RISK FACTORS

The risks of an investment in derivatives must be presented prominently (under a section “risk factors”). The issuer may choose to describe the potential loss in words or to show a graphic representation of the derivatives’ performance as a function of the underlying.

2. INFORMATION ABOUT THE ISSUER / GUARANTOR

The listing prospectus must contain the following information about the issuer and its capital:

2.1. General information

2.1.1. Company, registered office, location

Company, registered office and location of the central administration if it does not coincide with the registered office, each with the full address stated.

2.1.2. Founding date of the company, duration [S]

Founding date of the company and the intended duration of the issuer, unless it is indefinite.

2.1.3. Legal system, legal form

The legal system under which the issuer operates and the legal form in which the issuer exists.

2.1.4. Purpose [S]

The purpose of the issuer with reference to the relevant provisions of the statutes or the articles of association.

2.1.5. Registry[S]

Registry, date of entry in this registry and, if applicable, registry number.

2.1.6. Group company [S]

If the issuer is a group company: representation of the operational corporate structure of the issuer.

2.2. Information about administrative, management and auditing bodies

2.2.1. Composition of the staff

Name and business address of the following persons:

- members of the administrative, management and corporate law supervisory bodies;
- personally liable shareholders at a partnership limited by shares (Kommanditaktiengesellschaft);
- company founder, if it is a company that has existed for less than five years.

2.2.2. Auditing body

Name or company and address of the legally authorised auditing body, which audited the annual financial statements of the last two financial years. If a different auditing body was selected for the current financial year, that fact must be stated.

If the auditing body was dismissed, laid off, not selected again or withdrew itself during the period covered by the financial statements in question, the reasons for it must be disclosed.

2.3. Business activity

The information stated according to clause 2.3.1 and clause 2.3.2 about the business activities which are important for the valuation of the issuer's business activity and profitability. If this information has been affected by extraordinary events, this fact must be pointed out. If the issuer is a group's parent company, the information on the business activity must be provided across the group on a consolidated basis. The information about the group's parent company must also be added for other issuers, if this information is of significant importance for the valuation of the derivatives and the issuer.

2.3.1. Main business activity [S]

Description of the current main fields of activity, stating the main types of products distributed or services provided as well as new products or activities.

2.3.2. Court, arbitration and administrative proceedings

Pending or impending court, arbitration or administrative proceedings, as far as they are of significant importance for the issuer's financial position and results of operations. If no such proceedings are pending or impending, a corresponding negative declaration must be included in the listing prospectus.

2.4. Capital

2.4.1. Capital structure

Amount of the ordinary, authorised and conditional capital as of the balance sheet date of the annual financial statements; number, type and nominal value of the securities, including the main characteristics, such as entitlement to dividend, preferential rights and similar rights, with reference to the unpaid part on the ordinary capital.

2.4.2. Outstanding conversion and option rights and bonds [S]

Outstanding convertible bonds and number of the options issued by the issuer or group companies on the issuer's securities (including employee options which must be presented separately), stating maturity periods and the terms and conditions of the conversion or option.

As far as it is substantial, the outstanding bonds, distinguished between secured (by collateral securities or by other means by the issuer or by third parties) and unsecured bonds, stating the interest, expiry date and currency.

For the categories listed above, the information may be summarised, unless a summary presentation leads to a misleading impression.

2.4.3. Own equity securities [S]

Number of own equity securities held by the issuer or on its behalf, including equity securities of the issuer which are held by another company in which the issuer holds more than 50 % of the voting rights.

2.5. Annual financial statements

2.5.1. Annual financial statements [S]

Annual financial statements pursuant to clause 10.3 of the Listing Rules.

2.5.2. Audit of the annual financial statements

The listing prospectus must contain the auditing body's report of the last audited financial statements as it was published in the last annual report.

2.5.3. Balance sheet date

The balance sheet date of the last audited annual financial statements must not date back to more than 18 months at the time of publication of the listing prospectus. If the issuer publishes consolidated annual financial statements, they must be included in the listing

prospectus.

2.5.4. Information about the issuer's most recent business performance

The listing prospectus must contain general information about the issuer's business performance since the end of the financial year to which the last annual financial statements refer that were published in the listing prospectus, in particular about the key trends in the recent performance of the turnover and other details which have a significant impact on the issuer's business performance.

2.5.5. Significant changes since the last annual financial statements

Significant changes that have occurred in the issuer's assets, liabilities, financial position and profits and losses since the end of the last financial year or since the balance sheet date of the interim financial statements. Otherwise a negative declaration must be included in the listing prospectus.

If a BX-registered base documentation pursuant to the Additional Rules for Derivatives is being used, this declaration must be included in the base documentation and in the short prospectus.

3. INFORMATION ABOUT DERIVATIVES

The listing prospectus must contain the following information about the derivatives intended for listing:

3.1. Legal basis

The legal basis upon which the derivatives have been or will be issued.

3.2. Terms and conditions of the derivatives

The full terms and conditions of the derivatives must be stated in the listing prospectus. In particular, the following information must be provided:

3.2.1. Total amount and possible increase

Total amount of the issuance. If this amount is not fixed or if it can be increased (by an increase of the issuance, for example), it must be mentioned.

3.2.2. Currencies

Relevant currencies of the derivatives (e.g. currency of issuance, exercise, interest payment

and/or repayment). For a payout that is dependent on the exchange rate, the applicable exchange rate must also be stated.

3.2.3. Number of derivatives or nominal amount of the issuance

Number of derivatives or nominal value of the issuance, if applicable.

3.2.4. Denomination

Denomination of the derivatives, if applicable.

3.2.5. Issuance price and payment date

Issuance price and payment date, if applicable.

3.2.6. Interest rate, distribution

For interest-bearing derivatives and derivatives with a planned distribution: interest rate or planned distribution; for interest-bearing derivatives and derivatives with a planned distribution with a variable interest rate or with a variable distribution, additionally the interest rates or distribution periods and the conditions for determining the interest rate or the amount of the distribution.

3.2.7. Interest payment date

For interest-bearing derivatives and derivatives with a planned distribution: date from which the interest is accumulated or the calculation period for the distribution, and the interest payment dates or distribution dates.

3.2.8. Maturity periods and expiry

Maturity periods of the issuance, including the date of issuance and its expiry date.

3.2.9. Terms and conditions of redemption

The terms and conditions of the redemption of derivatives; if they must be calculated on the basis of a formula, then the underlying formula(s) must also be stated.

3.2.10. Early redemption / option for premature termination

Terms and conditions of an early redemption.

3.2.11. Limitation periods

Limitation periods of interest claims or claims for distribution and repayment.

3.2.12. Taxes

Any withholding taxes levied on income from the derivatives, and information whether the issuer might defray the withholding taxes. Information about any tax implications that occur when purchasing the underlyings.

3.2.13. Guarantees

Description of type and nature of any guarantee commitments. In the case of guarantees, sureties or similar guarantee commitments by third parties, the full text must be included in the listing prospectus.

3.2.14. Subordination

Information about any subordination of the derivatives to other existing or future liabilities of the issuer.

3.2.15. Applicable law and place of jurisdiction

Legal system under which the derivatives were issued, the applicable law and the place of jurisdiction.

3.2.16. Calculation, paying and exercise agents

Information about the calculation, paying and exercise agent.

3.2.17. Trustee

If a trustee is implemented between the issuer and the investors (trustee constructions), the following information must be included in the listing prospectus:

1. brief profile of the trustee;
2. competences of the trustee;
3. conditions for changing the trustee;
4. applicable law and place of jurisdiction of the trust agreement, as well as information where the agreements in question are available for inspection.

3.2.18. Rights and modification procedures associated with the derivatives

Detailed presentation of the rights associated with the derivatives.

For a derivative with a dynamic structure, it is also necessary to clarify how the price-relevant parameters of the product conditions (for example, the composition of the underlyings) can be modified during the term. In particular, it must be pointed out whether and which modifications the issuer can make at its own discretion.

3.2.19. Exercise procedure

General information about how the exercise must be carried out by the investor if such is provided (including date and place of the submission of the exercise declaration).

3.2.20. Terms and conditions of exercise

Information about the decisive exercise ratio and the date of the last possible exercise (including the time if it doesn't coincide with the close of trading). Any restriction of the maximum exercise volume permitted per day and any determination of a minimum exercise volume must be pointed out.

If no automatic cash settlement of the intrinsic value is provided by the issuer at the end of the maturity period, or if unexercised derivatives expire worthless, it must be mentioned.

3.2.21. Changes in the underlyings

Information about adapting the terms and conditions of the derivatives in the event of unforeseeable changes in the underlyings, such as an exchange of securities or similar transactions.

3.2.22. Capital protection

Amount of the capital protection. If the capital protection is linked to conditions, such as reaching, exceeding or dropping below threshold values, it must be mentioned. The listing prospectus must also contain how the amount of the capital protection is calculated.

3.2.23. Covered options

If the derivatives are designated as covered options (German: Stillhalteroptionen), the section with the title "hedging of the issuer" must provide a declaration that the corresponding number of underlyings has been pledged to or deposited with the issuer and/or the holders of the options, so that the issuer can perform its obligations for the delivery of the securities at any time.

3.2.24. Derivatives on own equity securities

For shareholder and employee options which are issued by companies listed on the BX and entitle to obtain the issuer's own equity securities, the way in which the corresponding number of underlyings are provided must be pointed out. For conditional capital: resolution of the General Meeting of Shareholders, for example; if need be, a concrete presentation of the deposit of treasury shares.

3.3. Declaration regarding CISA

Declaration that the derivative is not a collective investment scheme within the meaning of the Collective Investment Schemes Act (CISA) and is not subject to the authorisation by the FINMA.

This declaration is required for derivatives with a discretionary management of the underlyings (so-called actively managed certificates, AMC) and for derivatives without pre-defined final maturity end (open-end structure).

3.4. Form of derivatives

Form of the derivative; if securities are printed, it must be stated whether they are instruments payable to bearer or instruments payable to order. If the derivatives are not securitised, the rules for how they may be transferred via the stock exchange and proof of the legal ownership must be disclosed. If the derivatives are permanently securitised in the form of one or more global share certificates, it must be clearly pointed out in the listing prospectus that the investor might not be able to demand the delivery of individual certificates.

3.5. Publication

Information where the notices about the derivatives and the issuer will be published. If it is intended to publish the notices on a website, it must be described in the listing prospectus where on the website the respective notices can be found.

3.6. Restrictions on transferability, tradability

Transferability of the derivatives and any restrictions on tradability. Particularly any sales restrictions according to foreign law must be pointed out.

3.7. Security number and ISIN

Security number and ISIN of the derivatives.

3.8. Settlement date

Information about payment or delivery date when the derivative is exercised or expires.

3.9. Duration of trading

Planned duration for which the derivatives will be traded, stating the last trading day including the time at which trading is discontinued, if it does not coincide with the official close of trading on the stock exchange.

3.10. Trading volume

Information about the minimum trading volume, if applicable.

3.11. Type of quoting

For derivatives with an interest rate component (reverse convertibles, for example), information whether the derivative is traded or quoted including accrued interest, or if the accrued interest is shown separately (“flat or dirty trading” or “clean trading”).

3.12. Fees

Fees levied on the investor after the issuance during the term of validity must be disclosed.

3.13. Representatives

Information about any representation by a representative (a law firm, for example).

4. INFORMATION ABOUT THE UNDERLYINGS

The listing prospectus must contain the following information about the underlying:

4.1. General information

1. general designation or description of the underlying;
2. company and domicile of the issuer of the underlyings, if applicable;
3. if applicable, ISIN of the underlyings, otherwise another unique identifier;
4. information which price source of the underlyings serves as basis for the calculation of the value of the derivative. If the underlyings are traded on a stock exchange, the respective stock exchange must be stated, otherwise information where the price determination of the underlying is publicly available;
5. information about what price of the underlyings is decisive for determining the value of the

derivative (e.g. closing price, average arithmetic price over a certain period);

6. information where details on the past performance of the underlyings can be obtained.

4.2. Additional information for derivatives on equity securities or debt securities

1. If a delivery of the underlying is provided: transferability of the underlyings and any restrictions on tradability; for shares: additionally information about the type of security (registered security, for example);

2. information where the current annual reports of the issuers of the underlyings can be obtained free of charge during the entire term of the derivatives.

4.3. Additional information for derivatives on collective investment schemes

1. For collective investment schemes, the fund management or the issuing company and the composition or the investment universe of the respective collective investment scheme must be stated;

2. confirmation that the collective investment scheme has been authorised by the FINMA for distribution in Switzerland or from Switzerland. Otherwise, it must be pointed out separately that the collective investment scheme does not have an authorisation for distribution from the FINMA.

4.4. Additional information for derivatives on indices

1. Name of the agent that calculates and publishes the index (index sponsor) and information where details to the calculation method are publicly available;

2. information where details to the securities universe and any adaptations of the composition (in particular, the place and time of the announcement of an adaptation) are publicly available;

3. whether it is a price or performance index (“total return index”).

4.5. Additional information for derivatives on standardised options and futures contracts

1. Contract months, including the maturity period and the expiry date, or details to the restructuring mechanism (rollover to the respective front-end-futures contract, for example);

2. contract unit and price quotation.

4.6. Additional information for derivatives on baskets of underlyings

1. Initial fixing and percentage fixing and, where appropriate, the proportionate initial weighting of the basket securities;

2. if the composition of the basket is subject to pre-defined or discretionary adaptations, the permissible investment universe and the investment strategy must be defined.

5. RESPONSIBILITY FOR THE LISTING PROSPECTUS

The listing prospectus must contain the following information about persons or the company responsible for the contents or, if applicable, for indicated sections of the listing prospectus:

1. name and position (for legal persons or companies: company and registered office of the persons or companies);
2. declaration by these persons or companies that the information is correct to the best of their knowledge and no material circumstances were omitted.

- 5.1. If a BX-registered base documentation pursuant to the Additional Rules for Derivatives is being used, the information listed above must be included in the base documentation and in the short prospectus. In addition, both the base documentation and the short prospectus must mention that the base documentation and the short prospectus together form the listing prospectus.

If a shortening of the listing prospectus is permissible pursuant to the Additional Rules for Derivatives, the information indicated with **[S]** may be omitted.