REFERENCE TABLE Annex 17 Prospectus Regulation

Minimum Disclosure Requirements for Securities giving rise to payment or delivery obligations linked to an underlying asset

**Fill in instructions**:

* Please fill in the details in the below table.
* Please indicate per item the page and paragraph in the prospectus where the information can be found. We ask you to refer as specific as possible. If you have also submitted a compare version of the prospectus than please use that version for your references.
* If the required information cannot be provided because it is inappropriate to the sphere of activity or to the legal form of the issuer or to the securities, equivalent information must be included in the prospectus.
* If such equivalent information does not exist, please indicate the item as ‘not applicable’ and include a short explanation.

|  |  |
| --- | --- |
| Name issuing entity: |  |
| Title prospectus: |  |
| Prospectus RegulationAnnex nos.: |  |
| Date draft document: |  | Draft no.:  |  |
| Date comments AFM: | *[Please leave blank for the AFM]* |
| Readers AFM: | *[Please leave blank for the AFM]* | Tel. no.: | *[Please leave blank for the AFM]* |
| *The AFM reserves the right to make additional comments at a later stage.* |

|  |  |
| --- | --- |
|  | Comments and replies |
|  | *[Please leave blank for the AFM]*  |
| Reply: |  |

| Item no. | Annex 17 Item Content | Page and paragraph |
| --- | --- | --- |
| SECTION 1 | RISK FACTORS |
| 1.1 | 1. **Prominent disclosure of risk factors** that are **material** to the securities being offered and/or admitted to trading in order to assess the market risk associated with these securities in a section headed ‘Risk Factors’.
2. If applicable, this must include a **risk warning** to the effect that investors may lose the value of their entire investment or part of it, as the case may be, and,
3. if the investor’s liability is not limited to the value of his investment, **a statement** of that fact, **together with a description** of the circumstances in which such additional liability arises and the likely financial effect.

Cat. A | a ──────b ──────c ────── |
| *Please leave blank*  | **AFM 1:**  |
| SECTION 2 | INFORMATION CONCERNING THE SECURITIES TO BE OFFERED/ADMITTED TO TRADING |
| 2.1 | Information concerning the securities |
| 2.1.1 | A **clear and comprehensive explanation** to help investors understand **how the value of their investment is affected by the value of the underlying instrument**(s), especially in the circumstances where the risks are most evident, unless the securities have a denomination per unit of at least EUR 100 000, or can only be acquired for at least EUR 100 000 per security, or are to be traded on a regulated market or a specific segment of a regulated market to which only qualified investors can have access.Cat. B |  ────── |
| *Please leave blank*  | **AFM 1:**  |
| 2.1.2 | 1. The expiration or maturity date of the derivative securities and
2. their exercise date or final reference date.

Cat. C | a ──────b ────── |
| *Please leave blank*  | **AFM 1:**  |
| 2.1.3 | A description of the settlement procedure of the derivative securities.Cat. B |  ────── |
| *Please leave blank*  | **AFM 1:**  |
| 2.1.4 | A description of:1. how any return on derivative securities takes place; Cat. B
2. the payment or delivery date; Cat. C
3. the way it is calculated. Cat. B
 | a ──────b ──────c ────── |
| *Please leave blank*  | **AFM 1:**  |
| 2.2 | Information concerning the underlying |
| 2.2.1 | The exercise price or the final reference price of the underlying.Cat. C | ──────*Or*────── |
| *Please leave blank*  | **AFM 1:**  |
| 2.2.2 | A statement setting out the type of the underlying. Cat. ADetails of where information on the underlying can be obtained including an indication of where information about the past and the future performance of that underlying and its volatility can be obtained by electronic means, and whether or not it can be obtained free of charge. Cat. CWhere the underlying is a **security**:1. the name of the issuer of the security; Cat. C
2. the international security identification number (‘ISIN’); Cat. C

where the underlying is a **reference entity or reference obligation** (for credit-linked securities): 1. where the reference entity or reference obligation comprises of a single entity or obligation, or in the case of a pool of underlying where a single reference entity or reference obligation represents 20 % or more of the pool:
2. if the reference entity (or issuer of the reference obligation) has no securities admitted to trading on a regulated market, equivalent third country market or SME Growth Market, so far as the issuer is aware and/or able to ascertain from information published by the reference entity (or by the issuer of the reference obligation), information relating to the reference entity (or to the issuer of the reference obligation) as if it were the issuer (in accordance with the registration document for wholesale nonequity securities); Cat. A
3. if the reference entity (or the issuer of the reference obligation) has securities already admitted to trading on a regulated market, equivalent third country market or SME Growth Market, so far as the issuer is aware and/or able to ascertain from information published by the reference entity (or by the issuer of the reference obligation), its name, ISIN, address, country of incorporation, industry or industries in which the reference entity (or the issuer of the reference obligation) operates and the name of the market in which its securities are admitted. Cat. C
4. In the case of a pool of underlying, where a single reference entity or reference obligation represents less than 20 % of the pool: Cat. C
5. the names of the reference entities or issuers of the reference obligation and
6. the ISIN. Cat. C

Where the underlying is an **index**1. the name of the index; Cat. C
2. a description of the index if it is composed by the issuer or by any legal entity belonging to the same group; Cat. A
3. a description of the index provided by a legal entity or a natural person acting in association with, or on behalf of, the issuer, unless the prospectus contains the following statements: Cat. B
4. the complete set of rules of the index and information on the performance of the index are freely accessible on the issuer’s or on the index provider’s website; Cat. B
5. the governing rules (including methodology of the index for the selection and the rebalancing of the components of the index, description of market disruption events and of adjustment rules) are based on predetermined and objective criteria. Cat. B

Points (b) and (c) do not apply where the administrator of the index is included in the public register maintained by ESMA under Article 36 of Regulation (EU) 2016/1011.[[1]](#footnote-1) 1. Where the index is not composed by the issuer, an indication of where information about the index can be obtained. Cat. C

Where the underlying is an **interest rate**, a description of the interest rate. Cat. CWhere the underlying does **not fall within the categories specified above**, the securities note shall contain equivalent information. Cat. CWhere the underlying is a **basket** of underlying, a disclosure for each underlying as described above and disclosure of the relevant weightings of each underlying in the basket. Cat. C | ────────────────a ──────b ──────i. ──────ii. ──────i. ──────ii. ──────a ──────b ──────c ──────i. ──────ii. ──────d ────── ────── ────── ────── |
| *Please leave blank*  | **AFM 1:**  |
| 2.2.3 | A description of any **market disruption** or **settlement disruption** or **credit events** that affect the underlying. Cat. B |  ────── |
| *Please leave blank*  | **AFM 1:**  |
| 2.2.4 | **Adjustment rules** with relation to events concerning the underlying.Cat. B | ────── |
| *Please leave blank*  | **AFM 1:**  |
| SECTION 3 | ADDITIONAL INFORMATION |
| 3.1 | 1. An indication in the prospectus whether or not the issuer intends to provide **post issuance information**.
2. Where the issuer has indicated that it intends to report such information, the issuer shall specify in the prospectus **what information** will be reported and
3. **where** such information can be obtained.

Cat. C | a ──────b ──────c ────── |
| *Please leave blank*  | **AFM 1:**  |

-= end of reference table =-

1. Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June 2016 on índices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds. [↑](#footnote-ref-1)