

Appendix to Eurex Clearing holiday processing – test in CCP simulation March 2017

Record Date Events

Event Type	ISIN	Resulting ISIN	Rights ISIN	Ex-Date	Record Day	Payment Date
Split (SPLF)	DE000A0BVU93	DE000A0BVU93	n.a.	16 March 2017	17 March 2017	20 March 2017
Conversion (CONV)	DE000A0DJ6J9	DE000A0DNAY5	n.a.	17 March 2017	20 March 2017	21 March 2017
Issue of Subscription Rights (RHTS)	US0605051046	n.a.	US02209S1033	15 March 2017	16 March 2017	17 March 2017
Issue of Subscription Rights (RHTS)	DE000A0B9N37	n.a.	DE0005008049	15 March 2017	16 March 2017	17 March 2017
Conversion (CONV)	DE0005232805	DE000A0BVU28	n.a.	16 March 2017	17 March 2017	20 March 2017
Issue of Subscription Rights (RHTS)	DE000A0ETBQ4	n.a.	DE000A169QG6	16 March 2017	17 March 2017	20 March 2017
Issue of Subscription Rights (RHTS)	DE0005772206	n.a.	DE000A2DA513	16 March 2017	17 March 2017	20 March 2017
Cash Dividend (DVCA)	DE000A0Z2ZZ5	n.a.	n.a.	16 March 2017	17 March 2017	20 March 2017
Cash Dividend (DVCA)	US03485P3001	n.a.	n.a.	15 March 2017	16 March 2017	17 March 2017
Redemption (REDM)	DE000A0SLD89	n.a.	n.a.	n.a.	17 March 2017	20 March 2017
Merger (MRGR)	FR0013188844	GB0000566504	n.a.	15 March 2017	16 March 2017	17 March 2017
Conversion (CONV)	ES0144580Y14	ES0143416115	n.a.	16 March 2017	17 March 2017	20 March 2017
Conversion (CONV)	IE00BYTBXV33	DE000A0ETBQ4	n.a.	16 March 2017	17 March 2017	20 March 2017
Other Income (OTHR)	ES0130670112	n.a.	n.a.	15 March 2017	16 March 2017	17 March 2017

Appendix to Eurex Clearing holiday processing – test in CCP simulation March 2017

Ex-Date Events

Event Type	ISIN	Resulting ISIN	Rights ISIN	Ex-Date -1	Ex-Date	Payment Date
Issue of Subscription Rights (RHTS)	DE0001644565	n.a.	DE000A1614E6	17 March 2017	20 March 2017	20 March 2017
Split (SPLF)	DE000A0B65S3	DE000A0B65S3	n.a.	20 March 2017	21 March 2017	21 March 2017
Conversion (CONV)	DE0005066609	DE0005102008	n.a.	16 March 2017	17 March 2017	17 March 2017
Merger (MRGR)	CH0012549785	CH0001752309	n.a.	17 March 2017	20 March 2017	20 March 2017
Merger (MRGR)	DE000A0EQ578	ES0116870314	n.a.	17 March 2017	20 March 2017	20 March 2017
Cash Dividend (DVCA)	DE0005110001	n.a.	n.a.	20 March 2017	21 March 2017	21 March 2017
Cash Dividend (DVCA)	US3364331070	n.a.	n.a.	15 March 2017	16 March 2017	16 March 2017
Cash Dividend (DVCA)	CH0011075394	n.a.	n.a.	15 March 2017	16 March 2017	16 March 2017
Interest (INTR)	DE000A0N3YJ4	n.a.	n.a.	20 March 2017	21 March 2017	21 March 2017
Conversion (CONV)	ES0178430E18	ES0173516115	n.a.	16 March 2017	17 March 2017	17 March 2017
Issue of Subscription Rights (RHTS)	NL0011375019	n.a.	SE0000106270	16 March 2017	17 March 2017	17 March 2017
Other Income (OTHR)	ES0113900J37	n.a.	n.a.	15 March 2017	16 March 2017	16 March 2017
Interest (INTR)	DE0001141638	n.a.	n.a.	16 March 2017	17 March 2017	17 March 2017
Redemption (REDM)	DE0001141638	n.a.	n.a.	16 March 2017	17 March 2017	17 March 2017
Partial Call (PCAL)	DE000A11QTA8	n.a.	n.a.	17 March 2017	20 March 2017	20 March 2017