Appendix 6

PROCEDURES IN CONNECTION WITH SYSTEM DISTURBANCES ON THE EXPIRATION DAY

This appendix describes the Clearing House’s and the Exchange’s procedures to handle system disturbances during the Expiration Day. Deviations from these procedures may occur depending on the art of the disturbance.

1. INDEX AND SINGLE STOCK DERIVATIVES

Exchange trading system
If there is a technical disturbance in the Exchange’s exchange trading system on the Expiration Day, irrespective of down-time, a normal Expiration shall be performed as long as the underlying trading system for cash equities is up and running according to the tables set forth in sections 2 and 3 below.

Clearing System
If there is a technical disturbance in the Clearing System on the Expiration Day, irrespective of down-time, a normal Expiration shall be performed as long as (i) the underlying trading system for cash equities is up and running according to the tables set forth in sections 2 and 3 below and (ii) as long as the disturbance is recovered in due time whereby the Exchange can assist members with clearing issues. If the Exchange has no access to the Clearing System whereby it is not possible assist members or to perform Expiration, Expiration shall be postponed. However Expiration shall be performed as soon as possible using the VWAP (index) and last prices (single stock) from the Expiration Day.

Cash equities trading system
If there is a technical disturbance in the cash equities trading system during the whole Expiration Day the Expiration shall be moved to the following Bank Day. If the disturbance only covers parts of the Expiration Day, the tables set forth in sections 2 and 3 below states whether the Expiration shall be moved or not.

Corporate actions
Corporate actions, such as dividends, including ordinary dividends, taking place on a potential new Expiration Day shall be adjusted for in order to keep the contract unaffected by corporate events taking place outside the original Term of the Contract.

Recurrent disturbances
If the disturbance recur or persists at a potential new Expiration Day, the procedure, to determine whether or not to move the Expiration, will follow the same procedures as on the original Expiration Day.
2. INDEX DERIVATIVES

Expiration shall be performed on the Expiration Day if at least XX minutes (according to the table below) of trading can take place in the Exchange’s exchange trading system for cash equities.

Table 2

<table>
<thead>
<tr>
<th>Trading time in minutes before an incident</th>
<th>Minimum required trading time in minutes after an incident</th>
</tr>
</thead>
<tbody>
<tr>
<td>&gt; 480</td>
<td>0</td>
</tr>
<tr>
<td>300 – 480</td>
<td>Closing Call</td>
</tr>
<tr>
<td>180 – 300</td>
<td>30 + closing call</td>
</tr>
<tr>
<td>120 – 180</td>
<td>60 + closing call</td>
</tr>
<tr>
<td>30 – 120</td>
<td>90 + closing call</td>
</tr>
<tr>
<td>0 - 30</td>
<td>120 + closing call</td>
</tr>
</tbody>
</table>

New Expiration Day Fixing value calculation (VWAP)
If the Expiration is moved to the next Bank Day, a maximum of 120 minutes from the beginning of continuous trading at the next Bank Day, including the opening call auction, shall be used for the VWAP calculation. If trading took place on the Expiration Day the VWAP calculation from that day shall be merged together with the VWAP calculation from the new Expiration Day. The amount of time used from the new Expiration Day shall be the minimum required trading time in minutes after an incident as set out in the table in this section 2.

Special guidelines for VINX30 and Weekly Options
If there is a system disturbance during the hour of VWAP calculation, the hour of calculation can be moved forward and the minimum required time for calculation is a closing call.
3. SINGLE STOCK DERIVATIVES

Table 3

<table>
<thead>
<tr>
<th>Trading time in minutes before an incident</th>
<th>Minimum required trading time in minutes after an incident</th>
</tr>
</thead>
<tbody>
<tr>
<td>&gt; 330</td>
<td>0</td>
</tr>
<tr>
<td>180 – 330</td>
<td>Closing Call</td>
</tr>
<tr>
<td>0 – 180</td>
<td>60 + closing call</td>
</tr>
</tbody>
</table>

New Expiration Day, Single Stock

If the single stock Expiration is moved to the next Bank Day, Expiration will be performed in the same way as on a normal Expiration Day. I.e. it will be possible to trade the expiring Contracts the whole new Expiration Day and standard exercise will be performed against last paid.