

Upcoming Expiry Dates for Financial Power Futures

Dear trading participants,

EEX will have particularities in the upcoming expiry dates and the final settlement of EEX Financial Power Futures.

The final settlement prices for Financial Power Futures are established on the respective Day-Ahead market after the last auction of the respective delivery period. It is possible for situations to arise in which the auction for the last delivery day of a period takes place on a Saturday or a Sunday. As a result of this, either the expiry dates of the contracts concerned have to be adjusted in the EUREX system (scenario A) or, if required, a manual balancing entry (scenario B) has to be carried out.

Scenario A – last delivery day is on Monday

If the last delivery day is on Monday (and if this day is not an EEX holiday), the expiry dates and the expiry time of the Financial Power Futures concerned are adjusted to the last delivery day (Monday) in the EUREX system.

Example:

| Product | Contract | Expiry date | Expiry time |
|--------------------------------------|----------|-------------|-------------|
| All EEX Financial Power Base Futures | AUG20 | 31/08/2020 | 08:01 CET |

Scenario B – last delivery day is on Sunday or on Holiday Monday

If the last delivery day is on Sunday or on Holiday Monday, an adjustment of the expiry dates is not possible. For this reason, these contracts already expire in the EUREX system on Friday, as has been the case so far. However the final settlement price can only be established after the auction on Saturday. For this reason, at the expiry of the Future contract, EEX will establish a preliminary final settlement price and ECC will carry out a manual balancing entry on the following ECC business day (normally Monday). The amount of the balancing

entry will be established on the basis of the difference between the final settlement price and the preliminary settlement price of Friday.

Example:

| Product | Contract | Expiry date | Final settlement (manual) |
|--------------------------------------|----------|-------------|---------------------------|
| All EEX Financial Power Base Futures | May20 | 29/05/2020 | 01/06/2020 |

All future expiry dates can be found in the [contract details file](#) on the EEX website.

Please do not hesitate to contact EEX Market Operations (+49 341 2156 222) if you should have any further questions.

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