



8/11/2010

The final settlement price will be calculated as follows:

Regarding the share of any Company that constitutes the underlying security of a Derivative Product and does not participate in the intraday auction of the Cash Market on the expiration date of this Derivative Product, the final clearing price will be calculated as:

- a) The Weighted Average Price (WAP) of the trades realized in the Cash Market on the specific underlying share in the time period between 13:45 and 14:00.*
- b) If no trades are realized during the aforementioned time period, the Weighted Average Price (WAP) of the trades realized in the Cash Market on the specific underlying share during the last twenty (20') minutes prior the beginning of the aforementioned time period.*
- c) If no trades are realized during the aforementioned time period, the Weighted Average Price (WAP) of the trades realized in the Cash Market on the specific underlying share, during the most recent twenty (20') minutes time interval starting from the beginning of the aforementioned time period and going backwards until the start of the specific trading session.*
- d)) If no trades are realized during all of the aforementioned time periods, the start of day price of the specific underlying share.*
- e) If the Cash Market is closed during the expiration date, then the final settlement price is defined as the last available closing price of the corresponding underlying.*