
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

[...]

Part 1 Contract Specifications for Futures Contracts

[...]

Subpart 1.22 Contract Specifications for Index Total Return Futures Contracts

[...]

1.22.6 Trading Conventions

[...]

1.22.6.5 Days to Maturity, Funding Days

[...]

For Index Total Return Futures Contracts days to maturity and Funding Days expressed as actual number of days are based on the settlement days of the underlying component equities (i.e. on a $t+x\neq$ settlement basis), therefore:

[...]

For Index Total Return Futures Contracts denominated in EUR, GBP/GBX and USD the following shall apply:

x settlement days = 2 settlement days

Deviating from this, for Index Total Return Futures Contracts on the MSCI World Index denominated in USD the following shall apply:

x settlement days = 1 settlement day

For the avoidance of doubt, all terms used in this subpart are only applicable to Index Total Return Futures Contracts.

[...]
