

FrontLine

Clearing Notice 02/2009

Clearing schedule for NYFIX Euro Millennium

1.0 Overview

The clearing schedule for NYFIX Euro Millennium is specified below.

2.0 Effective date

24 September 2009

3.0 Impact for members

The detailed clearing schedule is an amendment to the clearing terms for NYFIX Euro Millennium and specifies the timing in detail.

4.0 Details

Markets, approved Co-CCPs and settlement system for NYFIX Euro Millennium:

<i>Market DVP Equity CET</i>	<i>Settlement Cycle (Intended Settlement Date ISD)</i>	<i>Market Settlement Deadline</i>	<i>Buy-in Notification Date</i>	<i>Buy-in Execution Date</i>	<i>Approved Co- CCPs</i>	<i>Approved Settlement System</i>
Belgium	T+3	ISD 15:00	ISD +7	ISD +8	n.a.	Euroclear BE
France	T+3	ISD 15:00	ISD +7	ISD +8	n.a.	Euroclear FR
Germany (SDS2)	T+2	ISD 13:15	ISD +4	ISD +5	n.a.	Clearstream Bank FFM
Netherlands	T+3	ISD 15:30	ISD +7	ISD +8	n.a.	Euroclear NL
Portugal	T+3	ISD 15:30	ISD +7	ISD +8	n.a.	Interbolsa
United Kingdom	T+3	ISD -1 19:30	ISD +29	ISD +31	n.a.	Euroclear UK & Ireland

T = Trade Date

SDS2 = German Settlement Cycle 2

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5.0 Contact

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