

## FrontLine

Clearing Notice 01/2009

### Buy-in period for NYFIX Euro Millennium

#### 1.0 Overview

The buy-in period for NYFIX Euro Millennium will be adjusted from intended settlement date (ISD) + 5 for all markets to market specific durations.

#### 2.0 Effective date

24 September 2009.

#### 3.0 Impact for members

As of the effective date, buy-ins will be initiated in line with market practise of the respective market.

#### 4.0 Details

Below is a list of buy-in periods per market. Please note that not all markets as listed below are available on NYFIX Euro Millennium.

Market	Intended settlement date (ISD)	Notification date	Execution date
Austria	T+3	ISD+2	ISD+3
Belgium	T+3	ISD+7	ISD+8
Denmark	T+3	ISD+15	ISD+16
Finland	T+3	ISD+15	ISD+16
France	T+3	ISD+7	ISD+8
Germany	T+2	ISD+4	ISD+5
Ireland	T+3	ISD+14	ISD+15
Italy	T+3	ISD+7	ISD+8
Netherlands	T+3	ISD+7	ISD+8
Norway	T+3	ISD+15	ISD+16
Portugal	T+3	ISD+7	ISD+8
Spain	T+3	ISD+1	ISD+1
Sweden	T+3	ISD+15	ISD+16
Switzerland	T+3	ISD+3	ISD+4
United Kingdom	T+3	ISD+29	ISD+31

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### 5.0 Contact

For further information please contact:

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