

IMPORTANT NOTICE

European Central Counterparty Limited



#: E#6-08
Date: 16th September 2008
To: All Participants
Attention: Managing Partner/Officer;
Manager, Operations Department;
Manager, Treasury/Finance Department
From: EuroCCP Operations
Subject: Change to EuroCCP Buy-In Procedures - Denmark

Please be advised that effective 16th September, 2008, the following change will be made with respect to EuroCCP's Buy-in procedure to reflect the local market rule with respect to the Danish market:

Current buy in procedure:

Country	Local Market Rule	Cancellation date of failing instruction	Execution date
Denmark	EuroCCP	SD + 34	SD + 35

New buy in procedure:

Country	Local Market Rule	Cancellation date of failing instruction	Execution date
Denmark	OMX Nordic Exchange	SD + 6	SD + 7. If unsuccessful subsequent dates will be daily through SD + 23.

Please note that this change will take effect immediately and EuroCCP's procedures will be updated accordingly.

Questions regarding this matter may be directed EuroCCP Operations at +44 (0)20 7650 1555.

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