

IMPORTANT NOTICE

European Central Counterparty Limited



#: E#5-09
Date: 30th March 2009
To: All Participants
Attention: Managing Partner/Officer;
Manager, Operations Department;
Manager, Treasury/Finance Department
From: EuroCCP Operations
Subject: Change to EuroCCP Buy-In Schedule – Austria

Please be advised that effective 30th March 2009, the following change will be made within EuroCCP's Buy-in schedule procedure for the Austrian market:

Current buy in procedure:

Country	Local Market Rule	Failing Instruction Cancellation Date ¹	Execution Date ²
Austria	CCP.A	SD + 1.	SD + 2.

New buy in procedure:

Country	Local Market Rule	Failing Instruction Cancellation Date ¹	Execution Date ²
Austria	CCP.A	SD + 3	SD + 4.

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.

Michael Tuson
Operations
+44 (0)20 7650 1573

¹ Cancelled after the last Settlement Cycle. Cancellation of the failing obligation does not affect the Participant's underlying delivery obligations.

² Notwithstanding the dates in this column, if the Corporation is unable to execute the Buy-In on the specified Execution Date, it may nevertheless continue to attempt to execute the Buy-In on subsequent days, or it may elect to pay a Buy-In Discharge Payment.