

Cash market

In completion of § 32 (2) of the CCP.A Clearing Rules dates and periods are fixed as follows:

- a) *Clearing day* is every day on which the Systems of the Clearing House are available (see § 32 (1) of the CCP.A Clearing Rules), whereas every trading day on the Wiener Börse (regulated market and MTF) is considered to be a clearing day.
- b) The day on which trades are matched on the Wiener Börse (regulated market and MTF) is the respective *trading day*.
- c) *The delivery day* for trades coming from the segment 'investment funds' is the seventh and for all other trades the third clearing day after the day on which the trade was matched (see § 19 (1) of the CCP.A Clearing Rules). Every clearing day is considered to be a delivery day (see § 32 (1) of the CCP.A Clearing Rules).
- d) *The trading period* is one day on which trades are matched according to b)
- e) *The settlement period* is the period between the day on which trades are matched and the delivery day (see § 19 (2) of the CCP.A Clearing Rules). For trades coming from the segment 'investment funds' it lasts 7 days and for all other trades 3 days.
- f) *Separation day*: normally between S and S+4 (see § 43 (1) and (3) of the CCP.A Clearing Rules).
- g) *Cash settlement day*: normally a balance is segregated on S+4 and settled in cash on S+5 (see § 45 (1) of the CCP.A Clearing Rules).

Derivatives market

In completion of § 32 (2) of the CCP.A Clearing Rules dates and periods are fixed as follows:

- a) *Clearing day* is every day on which the Systems of the Clearing House are available (see § 32 (1) of the CCP.A Clearing Rules), whereas basically every trading day on the Wiener Börse is considered to be a clearing day (Exceptions: see USD Clearing holidays below)
- b) The day on which trades are matched on the Wiener Börse is the respective *trading day*.
- c) *Delivery day*:
 - futures: on the clearing day after the last trading day (see § 23 (1) of the CCP.A Clearing Rules)
 - options that are to be fulfilled by settlement in cash: on the clearing day after the last trading day (see § 23 (2) of the CCP.A Clearing Rules)
 - options that are to be fulfilled by physical delivery of securities: Options that are to be fulfilled by physical delivery of securities shall be fulfilled by delivery or acceptance of delivery on fulfilment day as defined in § 19 par. 1, with the allotment day being the day on which a comparable transaction was concluded (see § 23 (2) of the CCP.A Clearing Rules).
 - options that expire worthless on the last trading day: on the following clearing day (see § 24 (4) of the CCP.A Clearing Rules)
- d) *The trading period* is one day on which trades are matched according to b)

In 2011 the following clearing holidays have to be considered:

Clearing holidays of CCP.A in 2011

Thursday	January 6	Epiphany Day
Friday	April 22	Good Friday
Monday	April 25	Easter Monday
Thursday	June 2	Ascension Day
Monday	June 13	Whit Monday
Thursday	June 23	Corpus Christi Day
Monday	August 15	Assumption Day
Wednesday	October 26	National Holiday
Tuesday	November 1	All Saints' Day
Thursday	December 8	Immaculate Conception
Monday	December 26	St. Stephen's Day
Friday	December 30	Exchange Holiday

Settlement of trades in USD

According to § 32 (3) of the CCP.A Clearing Rules, CCP.A has fixed the following clearing holidays for trades in USD in 2011 (in addition to the holidays for trades in EUR):

USD Settlement holidays * in 2011

Monday	January 17	Birthday of Martin Luther King, Jr
Monday	February 21	Washington's Birthday
Monday	May 30	Memorial Day
Monday	July 4	Independence Day
Monday	September 5	Labor Day
Monday	October 10	Columbus Day
Friday	November 11	Veterans Day
Thursday	November 24	Thanksgiving Day

* These are the days where no settlement of trades (booking of payments) in RTX options and futures as well as in RDU futures takes place. The settlement (booking) will be on the respective next clearing day.