

AMSTERDAM NOTICE No. 10/025

ISSUE DATE: 17 December 2010
EFFECTIVE DATE: 20 December 2010

CHANGE OF PRODUCT SPECIFICATIONS FOR AEX®-INDEX WEEKLY AND DAILY OPTIONS AND WEEKLY OPTIONS ON INDIVIDUAL SHARES

Executive Summary

This Notice provides information about a change of the product specifications for AEX®-index Weekly and Daily options and Weekly options on individual shares with respect to the introduction rules. These changes will impact the trading arrangements for the period from 22 December 2010 up to and including 31 December 2010.

1. NYSE Liffe herewith announces that on market request the rules for the introduction of AEX-index Weekly and Daily options classes and Weekly options classes on individual shares will change with immediate effect. The introduction day of these option classes will have to be, as a rule, a normal business day. The result will be that a business day on which the Amsterdam derivatives markets close early will no longer qualify as an introduction day.
2. The last day of trading of AEX-index Weekly and Daily options and Weekly options on individual shares does not change. Only normal (complete) business days qualify as a possible last day of trading for these option classes.
3. Under normal circumstances the day of introduction of AEX-index Weekly and Daily options classes and Weekly options classes on individual shares will be the same business day as the last day of trading. This will allow market participants to roll on existing positions on the same business day. This trading strategy could not always be executed due to the previous definition of the day of introduction.
4. Market participants have requested NYSE Liffe to change the product specifications in such a way that it will offer the possibility to roll on existing positions on the same business day. NYSE Liffe will honour this market request by changing the definition of the day of introduction. This change will have immediate effect for the trading arrangements during the period from 22 December 2010 up to and including 31 December 2010.
5. Trading calendars, showing the introduction day and the last day of trading, contract specifications and additional information of AEX-index Weekly and Daily options classes and Weekly options classes on individual shares can be downloaded via the link www.nyx.com/weeklyoptions

Web site: www.nyx.com/liffe

The **Euronext Derivatives Markets** comprise the markets for derivatives operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and LIFFE Administration and Management, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets. Euronext is part of the NYSE Euronext group.

6. The Appendix attached to this Notice describes the changes for the AEX-index Weekly and Daily options classes and Weekly options classes on individual shares during the period from 22 December 2010 up to and including 31 December 2010.

For further information in relation to this Notice, Members should contact:

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Introduction and expiration dates of AEX-index Weekly and Daily options classes and Weekly options classes on individual shares during the period from 22 December 2010 up to and including 31 December 2010.

- 1 The trading hours of AEX-index Weekly and Daily options classes and Weekly options classes on individual shares on the Amsterdam derivatives market during the period from 22 December 2010 up to and including 31 December 2010 can be summarized as follows:

Friday 24 December 2010

Half day trading

- AEX-index Weekly and Daily options classes and Weekly options classes on individual shares will close at 13:55 hours (CET) (12:55 hours London time).

Friday 31 December 2010

Half day trading

- AEX-index Weekly and Daily options classes and Weekly options classes on individual shares will close at 13:55 hours (CET) (12:55 hours London time).

The other business days from 22 December 2010 up to and including 30 December 2010 will be normal business days.

- 2 The following scheme shows on which business day AEX-index Weekly and Daily options classes and Weekly options classes on individual shares are introduced, available for trading or expire during the period from 22 December 2010 up to and including 31 December 2010.

		Introduction day	available for trading	Last day of trading
Wednesday	22 December		AX4; 4AG; 4IN; 4KP; 4MT; 4PH; 4RD	A22
Thursday	23 December	A27; AX5; 5AG; 5IN; 5KP; 5MT; 5PH; 5RD		AX4; 4AG; 4IN; 4KP; 4MT; 4PH; 4RD
Friday	24 December		A27; AX5; 5AG; 5IN; 5KP; 5MT; 5PH; 5RD	
Monday	27 December	A28	AX5; 5AG; 5IN; 5KP; 5MT; 5PH; 5RD	A27
Tuesday	28 December	A29	AX5; 5AG; 5IN; 5KP; 5MT; 5PH; 5RD	A28
Wednesday	29 December		AX5; 5AG; 5IN; 5KP; 5MT; 5PH; 5RD	A29
Thursday	30 December	A3; AX1; 1AG; 1IN; 1KP; 1MT; 1PH; 1RD		AX5; 5AG; 5IN; 5KP; 5MT; 5PH; 5RD
Friday	31 December		A3; AX1; 1AG; 1IN; 1KP; 1MT; 1PH; 1RD	

- 3 Due to the change of the definition of the day of introduction the AEX-index Weekly and Daily options classes and Weekly options classes on individual shares with the trading symbols A27; AX5; 5AG; 5IN; 5KP; 5MT; 5PH and 5RD are introduced on Thursday 23 December (instead of Friday 24 December).
- 4 The AEX-index Weekly and Daily options classes and Weekly options classes on individual shares with the trading symbols A3; AX1; 1AG; 1IN; 1KP; 1MT; 1PH and 1RD are introduced on Thursday 30 December (instead of Friday 31 December).