

AMSTERDAM NOTICE NO. 12/032

Issue Date: 15 October 2012
 Effective Date: 29 October 2012

TRADING ARRANGEMENTS FROM 29 OCTOBER 2012 TO 2 NOVEMBER 2012 INCLUSIVE

AEX-INDEX®FUTURE (FTI)

Executive Summary

This Notice informs Members that the AEX-index® Futures Contract (trading symbol: FTI) will operate standard trading hours between 29 October 2012 and 2 November 2012 inclusive, despite the shortened time difference between the US and Europe during this period.

1. Introduction

- 1.1 Members will be aware that British Summer Time (“BST”) and Central European Summer Time (“CEST”) end on Sunday 28 October 2012 whereas Daylight Saving Time (“DST”) in the United States ends on Sunday 4 November.
- 1.2 This Notice informs Members that the AEX-index® Futures Contract (“the Contract”) will operate standard trading hours on the trading days between Monday 29 October 2012 and Friday 2 November 2012 inclusive.
- 1.3 This is a change from the arrangement in previous years when the Contract closed early during this period of time. This change is intended to complement Amsterdam Notice 12/01 issued on 11 January 2012 which clarified that the Contract will also operate standard trading hours during US holidays.
- 1.4 The standard session times for the Contract will apply on these days, as follows. All times are Amsterdam time.

Session Start	Pre-Open	Open	Settlement	Pre-Close	Close	Session Close
06:30	07:00	08:00	17:35	21:55	22:00	22:35

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.

2. Liquidity Conditions

- 2.1 Due to the changed time difference, Members may expect liquidity during the last trading hour during the period to be at a lower level than is normally available in the Contract.

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

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