

## AMSTERDAM NOTICE No. 12/01

Equivalent Notices are being issued to Members of all NYSE Liffe markets

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EFFECTIVE DATE: 11 January 2012

### AEX Index® Futures Contract (FTI) – TRADING HOURS ON US HOLIDAYS

#### Executive Summary

This Notice informs Members that AEX Index® Future contract (FTI) will operate standard trading hours on US holidays in 2012.

**This Notice requires the attention of Members' staff involved with the trading and settlement of NYSE Liffe products. Members should ensure that clients are made aware of the arrangements detailed in this Notice.**

#### 1. Introduction

1.1 This Notice informs Members that **AEX Index® Future Contract (FTI) will operate standard trading hours on US holidays during 2012.** This is a change from the arrangement in previous years, when the Contracts closed early on certain US holidays.

1.2 For the avoidance of doubt, this change affects the FTI trading hours on the following US holidays in 2012:

- Martin Luther King, Jr. Day (16 January 2012)
- Presidents' Day (20 February 2012)
- Memorial Day (28 May 2012)
- Independence Day (4 July 2012)
- Labor Day (3 September 2012)
- Thanksgiving Day (22 November 2012)

1.3 The LIFFE CONNECT® standard session times for the Contracts will apply on these days, as follows:

Central European Time	Session Start	Pre-Open	Open	Pre-Close	Settlement	Close	Session Close
AEX Index® Future (FTI)	06:30	07:00	08:00	21:55	17:35	22:00	22:35

Web site: [www.nyx.com/liffe](http://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.

## **2. Liquidity Conditions**

- 2.1 **Due to the US holiday, Members may expect liquidity during the additional trading hours to be at a lower level than is normally available in the Contract.**

## **3. LIFFE CONNECT® Wholesale Trading Functionality**

- 3.1 The wholesale trade reporting deadlines set out in the NYSE Liffe Trading Procedures will continue to apply at all times.

## **4. Further Information**

- 4.1 The schedule of Trading Days and associated information for 2012 available on the NYSE Euronext website will be updated in due course at <https://globalderivatives.nyx.com/nl/nyse-liffe/exchange-holidays>.

For further information in relation to this Notice, Members should contact their local account manager.

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