

AMSTERDAM NOTICE NO. 12/023

Issue Date:

26 July 2012

Effective Date:

10 August 2012

EXTENSION OF THE AVAILABILITY OF THE PROF TRANSACTION FACILITY AND EXTENSION OF THE DAY SESSION FOR AEX-INDEX® FUTURES CONTRACT

Executive Summary

This Notice informs Members of the extension of the availability of the Prof Transaction facility from 18:15 to 18:30 hours CET, and the extension of the day session for the AEX-Index® Futures Contract (FTI) from 18:15 to 18:30 hours CET with effect from 10 August 2012.

1. This Notice informs Members of the extension of the availability of the Prof Transaction facility for all products listed on the Amsterdam market, except for the AEX-Index® Futures Contract (FTI), from 18:15 to 18:30 hours CET with effect from 10 August 2012. This means that Prof Transactions can be reported each trading day between 07:00 and 18:30 hours CET.
For the AEX-Index® Futures Contract (FTI), the availability of the Prof Transactions facility will remain unchanged and will be available from 07:00 to 22:00 hours CET.
2. The reporting requirements for Prof Transactions, as explained in Euronext Notice 5-03, will remain unchanged. Euronext Notice 5-03 can be found on our website via <https://globalderivatives.nyx.com/en/regulation/nyse-liffe/harmonized>
3. In addition, with effect from 10 August 2012, for the AEX-Index® Futures Contract, the day session close and, therefore the evening session open times, will change from 18:15 to 18:30 hours CET. Members should note that:
 - (a) all trades generated during the day session (from 07:00 to 18:30 hours CET), will be cleared on the same day (T); and
 - (b) all trades generated during the evening session (from 18:30 to 22:00 hours CET), will be novated on the same day once LCH.Clearnet SA has issued the transaction reception notification but will be cleared on the following day (T+1) after the opening of the clearing session by LCH.Clearnet S.A.

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

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