



AMSTERDAM INFO-FLASH NO. AM09/15

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EFFECTIVE DATE: 6 July 2009

CAPACITY UPLIFT FOR AMSTERDAM (FTI) AND BRUSSELS (BFX) INDEX FUTURES TO 16 ORDER MESSAGES PER SECOND

Executive Summary :

This Info-flash informs members that on and from Monday 6 July 2009 a contract level inbound throttle setting of sixteen messages per second will be applied to the Amsterdam AEX-Index® Futures (FTI) and the Brussels BEL20-Index® Futures (BFX) contracts.

- 1.1 This Info-flash informs members of the Exchange's intention to standardise the technical conditions for members when accessing the Index Futures BFX and FTI of NYSE Liffe at sixteen order messages per second.
- 1.2 The order message throttle is the maximum number of order messages which can be submitted by each Individual Trading Mnemonic ("ITM") per second per contract.
- 1.3 Market participants have requested to change the order message throttle setting for the FTI (currently 4) and BFX (currently 8) to 16 order messages per second in order to trade these contracts in a more competitive environment.
- 1.4 For the avoidance of doubt: any order message exceeding the order message throttle setting will be rejected.

For further information in relation to this Info-Flash, Members should contact:

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