

## **AMSTERDAM NOTICE NO. 12/020**

Issue Date: 29 June 2012

Effective Date: 09 July 2012

#### INTRODUCTION OF OPTIONS ON D.E MASTER BLENDERS 1753 N.V.

#### **Executive Summary**

NYSE Liffe hereby announces that trading in options with the underlying value D.E MASTER BLENDERS 1753 N.V. (DE) will start on 9 July 2012 at 9:01 a.m. (CET). Further details are provided below.

- 1. NYSE Liffe will launch options on shares in D.E MASTER BLENDERS 1753 N.V. (DE) on the Amsterdam derivatives market on 9 July 2012 at 9:01 a.m. (CET).
- 2. The following members have been selected as Primary Market Maker:
  - All Options International B.V.
  - Kemp Trading B.V. t/a Nino Options
- 3. The following member has been selected as Competitive Market maker:
  - Scrocca Option Trading B.V.
- 4. The above mentioned liquidity providers on the derivative markets should comply with the maximum spreads and minimum size obligations as mentioned in the Appendix. These conditions will be applicable up to and including 31 October 2012.
- 5. With reference to Amsterdam Notice 09/013, NYSE Liffe furthermore announces that DE price limits will apply to DE. In this category, price limits are applied on each side of the reference price ("base level") as shown in the table below.

Individual Equity Options Category 3					
Expiration months ≤12 months					
Series having a premium	Series having a premium	Series having a premium	Series having a premium	Series having a premium	
≤ 1.00	> 1.00 − ≤ 2.50	> 2.50 − ≤ 5.00	> 5.00 − ≤ 10.00	> 10.00	
base level	base level	base level	base level	base level	
+/- € 0.40	+/- € 0.50	+/- € 0.60	+/- € 0.80	+/- € 1.00	

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. As of Friday 6 July 2012 after close of business DE outright maturities will be published on our website, see: <a href="http://www.euronext.com/news/othernews/otherNews-4765-EN.html">http://www.euronext.com/news/othernews/otherNews-4765-EN.html</a>

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

Quality of Derivative Markets

+31 (0)20 550 5110

elps@nyx.com

NYSE Liffe

### Appendix to Amsterdam Notice No. 12/020

# Minimum size and maximum spreads obligations of options on D.E MASTER BLENDERS 1753 N.V. (DE)

Level 1		
		DE
Term:	Bid price:	Maximum spreads
=<12 months	0.00 - 0.50	0.25
	0.51 - 2.50	0.50
	2.51 - 5.00	0.50
	5.01 - 10.00	0.50
	10.01 - 20.00	1.00
	> 20.00	1.50
	minimum size	10
>12 < 24 months	Bid price:	
	0.00 - 0.50	0.50
	0.51 - 2.50	1.00
	2.51 - 5.00	1.00
	5.01 - 10.00	1.00
	10.01 - 20.00	2.00
	> 20.00	3.00
	minimum size	5
>24 months	Bid price:	
	0.00 - 0.50	0.50
	0.51 - 2.50	1.00
	2.51 - 5.00	1.00
	5.01 - 10.00	1.00
	10.01 - 20.00	2.00
	> 20.00	3.00
	minimum size	5
guaranteed % of turnover (PMM)		15%