

## AMSTERDAM NOTICE NO. 14/006

Issue Date: 8 July 2014

Effective Date: 17 July 2014

### INTRODUCTION OF OPTIONS ON NN GROUP N.V.

#### Executive Summary

This notice informs Members of the introduction of a new option class on NN Group N.V. (NL0010773842) shares as of 17 July 2014. This notice also invites Members to apply for Liquidity Provider roles.

#### 1. Introduction

1.1 Euronext will launch options on NN Group N.V. shares (option trading symbol: NN) on the Derivatives Market of Euronext Amsterdam on 17 July 2014 (see attachment for contract specifications).

#### 2. Liquidity Provider information

2.1 Euronext will select up to six Primary Market Makers (PMMs) and nine Competitive Market Makers (CMMs) for the Non-Target Group option class NN on the basis of applications received from Members.

Members are informed that the maximum bid/offer spread and minimum order size for option class NN will be as follows:

Term:	Bid price (€):						Minimum size
	0.00-0.50	0.51-2.50	2.51-5.00	5.01-10.00	10.01-20.00	>20.00	
	Maximum spreads (€)						
=< 12 months	0.15	0.15	0.20	0.25	0.30	0.35	10
>12 =< 24 months	0.15	0.15	0.20	0.25	0.30	0.35	10
> 24 months	0.15	0.15	0.20	0.25	0.30	0.35	10

2.2 All Members are eligible to apply for PMM or CMM status.

2.3 Current Liquidity Providers in Individual Equity Options listed on the Amsterdam market wishing to apply for a Liquidity Provider role should complete the Continental Derivatives Liquidity Provider **Update Form**.

2.4 Members who currently are not a Liquidity Provider in Individual Equity Options listed on the Amsterdam market and wishing to apply for a Liquidity Provider role should complete the Continental Derivatives Liquidity Provider **Registration Form**.

- 2.5 Both the Update and Registration Forms are available on the Euronext website: <https://derivatives.euronext.com/elps> (under the Stock Options and Amsterdam headings) and should be sent to the Global Analytics department via email ([LPEurope@euronext.com](mailto:LPEurope@euronext.com)) by no later than the close of business on **14 July 2014**. Also, the applicant should provide two hard copies of the relevant completed form to Euronext for the attention of Global Analytics, 39 Rue Cambon, 75001 Paris, France to be received no later than midday on **16 July 2014**.
- 2.6 Members are reminded that the appointment of each Liquidity Provider will be subject to a binding contract ("the Agreement") between the successful applicant and the Exchange. The Agreement will consist of the Terms and Conditions as published on the Euronext website at <https://derivatives.euronext.com/elps> (under the Amsterdam heading), the Liquidity Provider Registration Form and, where appropriate, any Update Form. Furthermore, a successful applicant's status, and therefore the period for which the Liquidity Provider may receive financial benefits, may not be deemed to have commenced until the relevant Liquidity Provider Registration Form or Update Form is completed and confirmed by all parties. Please note that in terms of effectiveness, the date is confirmed in writing by the Exchange.
- 2.7 In the event that any business which may rise to a benefit under the terms of this programme may also qualify as business undertaken by the Liquidity Provider giving rise to a benefit under any other Exchange liquidity provision, market making or other similar programme or arrangement, the Exchange reserves the right in its absolute discretion to take one or more of the following actions:
- Withhold the credit of any further rebates otherwise due under the programme.
  - To re-charge some or all of the discounted transaction fees made under the programme.
  - To terminate the Agreement by notice to the parties with immediate effect.
- 2.8 For the full Liquidity Provider programme specifications please refer to Amsterdam Info-Flash No. IF131004DE\_1 which is available on the Euronext website: <https://derivatives.euronext.com/elps> (under the Stock Options and Amsterdam headings).

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

Global Analytics

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## Attachment 1

### The contract specifications for NN Group N.V. options are as follows:

Underlying instrument	NN Group N.V. (ISIN NL0010773842)
Exchange contract code	NN
Contract size	100 shares
Trading unit	100
Pricing unit	1
Currency	Euro
Option price	Premium x trading unit
Minimum price move	€ 0.01 or € 0.05 depending on the premium
Trading hours	09:01 – 17:30 CET
Option style	American
Expiry months	Initial lifetime: 1, 2 and 3 monthly options Cycle: Every month Initial lifetime: 6, 9 and 12 month quarterly options Cycle: March, June, September, December
Last day of trading	Until 17:30 CET on the third Friday of each expiry month, provided this is a business day. If not, the last day of trading shall be the last business day preceding the third Friday in the expiry month.
Settlement	Delivery of 100 shares through the settlement system of LCH.Clearnet S.A.
Clearing organization	LCH.Clearnet S.A.
SPAN margin parameters	As determined by LCH.Clearnet S.A.