

AMSTERDAM NOTICE No. 12/05

ISSUE DATE: 29 February 2012

EFFECTIVE DATE: 26 March 2012

INTRODUCTION OF FUTURES AND OPTIONS ON THE AMX-INDEX

Executive Summary

NYSE Liffe announces the launch of futures and options on the AMX-index[®]. The AMX futures will start trading on 26 March 2012 and the AMX options will start trading on 10 April 2012. Further details are provided below.

1. NYSE Liffe will launch futures and options on the AMX-index on the Amsterdam derivatives market. The AMX futures (trading symbol FMX) will start trading on 26 March 2012 and the AMX options (trading symbol AMX) will start trading on 10 April 2012.
2. The AMX futures and options have initial lifetimes of 1, 2 and 3 months. The contract size of the AMX futures is € 50 per index point and the contract size of the AMX options is € 100 per index point. The contract specifications are shown in the appendix.
3. For the AMX futures NYSE Liffe will select up to three PMMs; there will be no CMM positions. For the AMX options NYSE Liffe will select up to three PMMs and nine CMMs. The procedure to apply for a Liquidity Provider role and the obligations & benefits of Liquidity Providers will be described in a separate Amsterdam Notice.
4. The exchange trading fees are as follows:

Central Order Book	Broker (Client account)	Member (Own account)	Liquidity Provider
AMX-index options	€ 0.40	€ 0.15	€ 0.07
Maximum fee per order	N/A	N/A	N/A
AMX-index futures	€ 0.40	€ 0.15	€ 0.07
Maximum fee per order	N/A	N/A	N/A

Prof transactions	Broker (Client account)	Member (Own account)	Liquidity Provider
AMX-index options	€ 0.40	€ 0.15	€ 0.15
Maximum fee per order	€ 1,000	€ 500	€ 500
AMX-index futures	€ 0.40	€ 0.15	€ 0.15
Maximum fee per order	€ 1,000	€ 500	€ 500

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

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 Amsterdam, NYSE Liffe

Web site: 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.

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DATUM VAN UITGIFTE: 29 februari 2012

DATUM VAN INWERKINGTREDING: 26 maart 2012

INTRODUCTIE FUTURES EN OPTIES OP DE AMX-INDEX

Samenvatting

NYSE Liffe kondigt hierbij de notering van futures en opties op de AMX-index[®] aan. De verhandeling van AMX-futures zal starten op 26 maart 2012 en de verhandeling van de AMX-opties zal starten op 10 april 2012. De details worden in deze mededeling uiteengezet.

1. NYSE Liffe gaat futures en opties op de AMX-index in notering nemen op de derivatenmarkt in Amsterdam. De handel in AMX-futures (handelssymbool FMX) zal starten op 26 maart 2012 en de handel in AMX-opties (handelssymbool AMX) zal starten op 10 april 2012.
2. De AMX-futures en -opties hebben een initiële looptijd van 1, 2 en 3 maanden. De contractgrootte van de AMX-futures is € 50 per indexpunt en de contractgrootte van de AMX-opties is € 100 per indexpunt. De contractspecificaties treft u aan in de bijlage.
3. Voor de AMX-futures zal NYSE Liffe maximaal drie PMM's selecteren; er is geen CMM-rol beschikbaar. Voor de AMX-opties zal NYSE Liffe maximaal drie PMM's en maximaal negen CMM's te selecteren. De inschrijvingsprocedure voor een Liquidity Providerrol en de rechten & verplichtingen van Liquidity Providers worden beschreven in een aparte Amsterdam Notice.
4. De exchange trading fees zijn als volgt:

Centrale Markt	Broker (Client account)	Member (Own account)	Liquidity Provider
AMX-index opties	€ 0,40	€ 0,15	€ 0,07
Maximum fee per order	N/A	N/A	N/A
AMX-index futures	€ 0,40	€ 0,15	€ 0,07
Maximum fee per order	N/A	N/A	N/A

Prof transacties	Broker (Client account)	Member (Own account)	Liquidity Provider
AMX-index opties	€ 0,40	€ 0,15	€ 0,15
Maximum fee per order	€ 1.000	€ 500	€ 500
AMX-index futures	€ 0,40	€ 0,15	€ 0,15
Maximum fee per order	€ 1.000	€ 500	€ 500

Voor meer informatie over deze Amsterdam Notice kunt u contact opnemen met:

Sales & Account Management +31 (0)20 550 5315
Amsterdam, NYSE Liffe

beneluxsales@nyx.com

Contract specifications for AMX-index® futures

The contract specifications for AMX-Index futures are as follows:

Exchange contract code	FMX
Contract size	Contract valued at €50 per index point (eg value €25,000 at 500)
Pricing unit	Index points
Currency	Euro
Minimum price move (tick size and value)	0.10 index point / €5.00
Trading hours	09:01 – 17:30 Amsterdam time
Delivery months	Initial lifetime: 1, 2 and 3 month futures Cycle: Every month
Last Trading Day	Trading ceases at 17:00 Amsterdam time on the third Friday of the expiry month. In the event that the third Friday is not a business day, the Last Trading Day shall normally be the last business day preceding the third Friday
Settlement	Cash settlement based on the EDSP
Exchange Delivery Settlement Price (EDSP)	Price determined on the Last Trading Day as the average of the AMX-index values calculated and disseminated at one minute intervals between, and including, 16:30 and 17:00 Amsterdam time. The EDSP value is rounded to two decimal places
Clearing organization	LCH.Clearnet S.A.

Contract specifications for AMX-index® options

The contract specifications for AMX-Index options are as follows:

Exchange contract code	AMX
Contract size	Contract valued at €100 per index point (eg value €50,000 at 500)
Trading unit	100
Pricing unit	Euros per index point
Currency	Euro
Option price	Premium x trading unit
Minimum price move (tick size and value)	€0.05 / €5
Trading hours	09:01 – 17:30 Amsterdam time
Option style	European
Expiry months	Initial lifetime: 1, 2 and 3 month options Cycle: Every month
Last Trading Day	Trading ceases at 17:00 Amsterdam time on the third Friday of the expiry month. In the event that the third Friday is not a business day, the Last Trading Day shall normally be the last business day preceding the third Friday
Settlement	Cash settlement based on the EDSP
Exchange Delivery Settlement Price (EDSP)	Price determined on the Last Trading Day as the average of the AMX-index values calculated and disseminated at one minute intervals between, and including, 16:30 and 17:00 Amsterdam time. The EDSP value is rounded to two decimal places
Clearing organization	LCH.Clearnet S.A.