

AMSTERDAM NOTICE NO. 13/012

Issue Date: 19 August 2013

Effective Date: 16 September 2013

INTRODUCTION OF OPTIONS AND FUTURES ON THE GBP/EUR AND GBP/USD CURRENCY PAIRS

Executive Summary

NYSE Euronext will launch options and futures on the GBP/EUR and GBP/USD currency pairs on 16 September 2013. Further details are provided below.

1. Introduction

NYSE Euronext will launch options and futures on the GBP/EUR and GBP/USD currency pairs on 16 September 2013 on the Amsterdam derivatives market.

2. GBP/EUR and GBP/USD options

The underlying value of the GBP/EUR options (trading symbol: PEX) is GBP 10,000; exercise prices and premiums are in Euros. The underlying value of the GBP/USD options (trading symbol: PDX) is GBP 10,000; exercise prices and premiums are in US Dollars (see the attachment for contract specifications).

3. GBP/EUR and GBP/USD futures

The underlying value of the GBP/EUR futures (trading symbol: FPE) is GBP 10,000; prices are quoted in Euros. The underlying value of the GBP/USD futures (trading symbol: FPD) is GBP 10,000; prices are quoted in US Dollars (see the attachment for contract specifications).

4. Exchange trading fees

The exchange trading fees are as follows:

Central Order Book and Prof transactions (fee per contract)	Premium	Broker (Client account)	Member (Own account)	Liquidity Provider
GBP/EUR and GBP/USD options	≤ €0.05/\$0.05	€ 0.00	€ 0.15	€ 0.07
	> €0.05/\$0.05	€ 0.40	€ 0.15	€ 0.07
GBP/EUR and GBP/USD futures		€ 0.40	€ 0.15	€ 0.07
Maximum fee per order		€ 160	€ 80	€ 40

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

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Attachment

	GBP/EUR Option	GBP/USD Option
Symbol	PEX	PDX
Contract size	GBP 10,000	GBP 10,000
Trading unit	100	100
Pricing unit	EUR per GBP 100	USD per GBP 100
Trading currency	EUR	USD
Minimum price move	EUR 0.01 (EUR 1 per contract)	USD 0.01 (USD 1 per contract)
Option price	Premium x trading unit	
Trading hours	Central Order Book 09:00 - 17:30 CET Prof Transaction facility 07:00 - 18:30 CET	
Option style	European style	
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 13:00 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.	
Clearing organization	LCH.Clearnet S.A.	
Settlement	Cash settlement, based on the EUR/GBP rate set by EuroFX at 13:00 CET and rounded to four decimal places.	Cash settlement, based on the EUR/GBP and EUR/USD rate set by EuroFX at 13:00 CET and rounded to four decimal places.

	GBP/EUR Future	GBP/USD Future
Symbol	FPE	FPD
Contract size	GBP 10,000	GBP 10,000
Trading unit	100	100
Pricing unit	EUR per GBP 100	USD per GBP 100
Trading currency	EUR	USD
Minimum price move	EUR 0.01 (EUR 1 per contract)	USD 0.01 (USD 1 per contract)
Trading hours	Central Order Book 09:00 - 17:30 CET Prof Transaction facility 07:00 - 18:30 CET	
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	
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