

## **AMSTERDAM NOTICE No. 10/006**

ISSUE DATE: 26 February 2010  
EFFECTIVE DATE: 2 March 2010

### **INTRODUCTION OF WAVIN N.V. OPTIONS**

**Executive Summary**

Trading in options on Wavin N.V. shares (WAV) on the derivative market in Amsterdam will start on 2 March 2010 at 9:01 a.m. (CET).

1. Further to Euronext Amsterdam Notice 10/005, NYSE Liffe hereby announces that trading in options on Wavin N.V. shares (WAV) on the derivative markets in Amsterdam will start on 2 March 2010 at 9:01 a.m. (CET).
2. The following members have been selected to participate in a “play-off” for the three available roles as liquidity provider:

As Primary Market Maker:

- All Options International B.V.
- Kemp Trading B.V.
- Scrocca Option Trading B.V.

No Competitive Market Makers have been selected.

3. The above mentioned liquidity providers on the derivative markets should comply with the maximum spread and minimum size obligations as mentioned in the Appendix. These conditions will be applicable up to and including 30 April 2011.
4. With reference to Amsterdam Notice 09/013, NYSE Liffe furthermore announces that category 1 price limits will apply to WAV. In this category, price limits are applied on each side of the reference price (“base level”) as shown in the table below:

Web site: [www.nyx.com/liffe](http://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.

	Expiration months ≤12 months					
	Price limits					
Individual Equity Options Category 1	Series having a premium ≤ 1.00 base level +/- € 0.30	Series having a premium > 1.00 - ≤ 2.50 base level +/- € 0.40	Series having a premium > 2.50 - ≤ 5.00 base level +/- € 0.50	Series having a premium > 5.00 - ≤ 10.00 base level +/- € 0.50	Series having a premium > 10.00 - ≤ 20.00 base level +/- € 0.50	Series having a premium > 20.00 base level +/- € 0.50

5. As from Monday 1 March 2010 after close of business WAV option series will be published on our website, see: <http://www.euronext.com/news/othernews/otherNews-4765-EN.html>.

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

Quality of Derivative Markets      +31 (0)20 550 5110      [Qualityofderivativemarkets@nyx.com](mailto:Qualityofderivativemarkets@nyx.com)

## AMSTERDAM NOTICE No. 10/006

DATUM VAN UITGIFTE: 26 februari 2010

DATUM VAN INWERKINGTREDING: 2 maart 2010

### INTRODUCTIE OPTIES OP WAVIN N.V.

#### **Samenvatting**

De handel in opties met als onderliggende waarde aandelen Wavin N.V. (WAV) op de derivatenmarkt in Amsterdam zal aanvangen op 2 maart 2010 om 9:01 (CET).

1. Onder verwijzing naar Euronext Amsterdam Notice 10/005 deelt NYSE Liffe mede dat de handel in opties met als onderliggende waarde aandelen Wavin N.V. (WAV) op de derivatenmarkt in Amsterdam zal aanvangen op 2 maart 2010 om 9:01 (CET).
2. De volgende marktpartijen zijn geselecteerd om deel te nemen in een “play-off” voor de drie beschikbare rollen van liquidity provider:

In de functie van Primary Market Maker:

- All Options International B.V.
- Kemp Trading B.V.
- Scrocca Option Trading B.V.

Er zijn geen Competitive Market Makers geselecteerd.

3. Bovenstaande liquidity providers dienen zich te houden aan de maximum spread en minimum size verplichtingen zoals vermeld in de bijlage. Deze voorwaarden gelden tot en met 30 april 2011.
4. Onder verwijzing naar Amsterdam Notice 09/013 deelt NYSE Liffe tevens mede dat de prijslimieten voor WAV zullen vallen in categorie 1. In deze categorie worden de prijslimieten aan weerszijden van de referentieprijs (“base level”) als volgt vastgesteld:

Expiration months ≤12 months						
Price limits						
Individual Equity Options Category 1	Series having a premium ≤ 1.00 base level +/- € 0.30	Series having a premium > 1.00 - ≤ 2.50 base level +/- € 0.40	Series having a premium > 2.50 - ≤ 5.00 base level +/- € 0.50	Series having a premium > 5.00 - ≤ 10.00 base level +/- € 0.50	Series having a premium > 10.00 - ≤ 20.00 base level +/- € 0.50	Series having a premium > 20.00 base level +/- € 0.50

5. Vanaf maandag 1 maart 2010 na het sluiten van de handel, worden de series van WAV gepubliceerd op onze website. Onderstaand treft u de weblink aan.  
<http://www.euronext.com/news/othernews/otherNews-4765-EN.html>

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

Quality of Derivative Markets      +31 (0)20 550 5110      [Qualityofderivativemarkets@nyx.com](mailto:Qualityofderivativemarkets@nyx.com)

Appendix:

**Minimum size and maximum spreads obligations of options on Wavin N.V. (WAV)**

		WAV
Term:	Bid price:	Maximum spreads
=<12 months	0.00 - 0.50	0.15
	0.51 - 2.50	0.20
	2.51 - 5.00	0.20
	5.01 - 10.00	0.30
	10.01 - 20.00	0.40
	> 20.00	0.60
minimum size		20
>12 < 24 months	Bid price:	
	0.00 - 0.50	0.15
	0.51 - 2.50	0.20
	2.51 - 5.00	0.30
	5.01 - 10.00	0.40
	10.01 - 20.00	0.55
	> 20.00	0.65
minimum size		10
>24 months	Bid price:	
	0.00 - 0.50	0.20
	0.51 - 2.50	0.25
	2.51 - 5.00	0.35
	5.01 - 10.00	0.45
	10.01 - 20.00	0.60
	> 20.00	0.75
minimum size		10
guaranteed % of turnover (PMM)		0%