

# AMSTERDAM NOTICE NO. 13/018

Issue Date: 4 December 2013  
 Effective Date: 13 December 2013

## INTRODUCTION OF OPTIONS ON OCI N.V.

### Executive Summary

This notice informs Members of the introduction of a new option class on OCI N.V. (NL0010558797) shares as of 13 December 2013. This notice also invites Members to apply for Liquidity Provider roles.

### 1. Introduction

1.1 NYSE Liffe will launch options on OCI N.V. shares (option trading symbol: OCI) on the Derivatives Market of Euronext Amsterdam on 13 December 2013 (see attachment for contract specifications).

### 2. Liquidity Provider information

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

Members are informed that the maximum bid/offer spread and minimum order size for option class OCI 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	0.25	0.40	0.50	0.50	1.00	1.50	10
>12 =< 24 months	0.35	0.45	0.55	0.65	1.25	1.75	10
> 24 months	0.40	0.50	0.60	0.70	1.25	1.75	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 in OCI 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 in OCI should complete the Continental Derivatives Liquidity Provider [Registration Form](#).

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.

- 2.5 Both the Update and Registration Forms are available on the NYSE Euronext website: [www.nyx.com/elps](http://www.nyx.com/elps) (under the Stock Options and Amsterdam headings) and should be sent to the Business Statistics and Data Intelligence Department via fax (+31 (0)20 550 5101) or email ([LPEurope@nyx.com](mailto:LPEurope@nyx.com)) by no later than the close of business on **10 December 2013**. Also, the applicant should provide two hard copies of the relevant completed form to NYSE Liffe for the attention of Business Statistics & Data Intelligence Department, 39 Rue Cambon, 75039 Paris cedex 01, France to be received no later than **midday on 12 December 2013**.
- 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 NYSE Euronext website at [www.nyx.com/elps](http://www.nyx.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 NYSE Euronext website: [www.nyx.com/elps](http://www.nyx.com/elps) (under the Stock Options and Amsterdam headings).

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

Business Statistics & Data Intelligence      +31 (0)20 550 5110      [LPEurope@nyx.com](mailto:LPEurope@nyx.com)

## Attachment

### The contract specifications for OCI N.V. share options are as follows:

Underlying instrument	OCI N.V. (ISIN NL0010558797)
Exchange contract code	OCI
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 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.