

BULLETIN DE PARIS NO. 12/18

Date: 15 Octobre 2012

Date Effective: 22 Octobre 2012

INTRODUCTION D'UNE NOUVELLE CLASSE D'OPTIONS SUR SOLVAY S.A.

Sommaire

Ce Bulletin informe les membres du lancement par NYSE Liffe, à compter du 22 Octobre 2012, d'une nouvelle classe d'options portant sur les actions de la société Solvay SA (BE0003470755).

1. Introduction

- 1.1 Conformément aux dispositions de l'article P/M1.1.1 du Livre II des règles particulières applicables aux marchés réglementés français, NYSE Liffe a décidé le lancement sur le MONEP, à compter du **22 Octobre 2012**, d'une nouvelle classe d'options portant sur les actions de la société **Solvay SA**.
- 1.2 Les caractéristiques techniques complètes de ces contrats figurent dans l'annexe jointe à ce Bulletin.

2. Apporteurs de Liquidité

- 2.1 Timber Hill (Europe) AG a été désigné au rôle de Competitive Market Maker (CMM), Exane SA a été désigné au poste de Responding Market Maker (RMM) pour animer cette classe d'options.

3. Classe d'options

- 3.1 Une classe d'options de type américain **SL1** sera ouverte à la négociation et soumise aux règles et horaires de cotation en vigueur : de 9h01 à 17h30 CET pour la négociation dans le carnet d'ordres central et de 9h01 à 18h30 CET pour la négociation de bloc.
- 3.2 La classe **SL1** aura une quotité de 100 actions et portera sur les 4 échéances trimestrielles glissantes du cycle mars, juin, septembre, décembre.

Pour toute question relative à ce Bulletin, merci de bien vouloir contacter:

NYSE Liffe Equity Derivatives

+33 (0) 1 49 27 19 42

equities@nyx.com

PARIS NOTICE NO. 12/18

Issue Date: 15 October 2012
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INTRODUCTION OF A NEW OPTION CLASS ON SOLVAY S.A.

Executive Summary

This notice informs Members of the introduction by NYSE Liffe, as of 22 October 2012, of a new option class on Solvay SA (BE0003470755).

1. Introduction

- 1.1 Pursuant to Article P/M1.1.1 Book II of Specific rules applicable to the French regulated markets, NYSE Liffe has decided to make available for trading on MONEP, a new option class on **Solvay SA** which will be available for trading on and from **22 October 2012**.
- 1.2 Full Contract Specifications are available in Attachment to this Notice.

2. Liquidity Provider information

- 2.1 Timber Hill (Europe) AG has been appointed as Competitive Market Maker (CMM), Exane SA has been appointed as Responding Market Maker (RMM) for this option class.

3. Option Class

- 3.1 An American style option class, **SL1**, will be made available for trading and subject to the existing rules and trading hours i.e. from 9:01 am to 5:30 pm CET for trades in the central order book and from 9:01 am to 6:30 pm CET for Block Trades.
- 3.2 **SL1** will have a contract size of 100 shares and the 4 quarterly maturities from the March, June, September, December cycle will be available for trading.

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

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equities@nyx.com

Full Contract Specification

The options will be part of the Non-Target Group.

OPTION STYLE	American Style Exercise - Physical Settled
UNDERLYING INSTRUMENT	SOLVAY S.A. (ISIN BE0003470755)
CONTRACT SIZE	100 shares
TICK SIZE	The tick size of the premium quotation is equal at € 0.01 per share (€1 per contract)
TRADING UNIT	100
CURRENCY	Euro
OPTION PRICE	Premium x Trading unit The contract value is equal to the quoted option price in Euro multiplied by the number of underlying shares
EXPIRY MONTHS	Group III Expiry: <ul style="list-style-type: none"> • 4 Quarterly are available to trade (March, June, September and December cycle) • The initial expiry months available will be December 2012, March 2013, June 2013 and September 2013.
TRADING HOURS	<ul style="list-style-type: none"> • 9:01 am to 5:30 pm CET for trades in the central order book • 9:01 am to 6:30 pm CET for block trades
LAST TRADING DAY	Until 5:30 pm 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.
EXERCISE	<ul style="list-style-type: none"> • Exercise until 7:15 pm CET on any business day, • Exercise until 7:45 pm CET on the Last Trading Day
SETTLEMENT	Delivery of 100 shares through the settlement system of LCH.Clearnet S.A.
SETTLEMENT DAY	Three business days after the Exercise Day.