

## EURONEXT DERIVATIVES NOTICE

Amsterdam Market

No. NO230425DE

Issue Date:

25 April 2023

Effective Date:

2 May 2023

### INTRODUCTION OF NEW CONTRACTS

#### Executive Summary

This Notice informs Members of the introduction of new Single Stock Futures and Single Stock Dividend Futures on the Amsterdam Derivatives Market on 2 May 2023.

#### 1. Introduction

Euronext intends to launch new Single Stock Futures and Single Stock Dividend Futures on the Amsterdam Derivatives Market on **2 May 2023**.

Product	Trading symbol	Name	ISIN code shares	Relevant Exchange	Trading currency	Settlement
Stock Future	IA6	Ryanair Holdings PLC	IE00BYTBXV33	Euronext Dublin	EUR	Cash
Stock Future	IH6	Flutter Entertain	IE00BWT6H894	Euronext Dublin	EUR	Cash
Stock Future	II6	Smurfit Kappa Group PLC	IE00B1RR8406	Euronext Dublin	EUR	Cash
Stock Dividend Future	AJ8	Aker BP	NO0010345853	Oslo Børs	USD	Cash
Stock Dividend Future	TG8	TGS	NO0003078800	Oslo Børs	USD	Cash

## **2. Market Maker information**

- 2.1 The obligations and benefits for Market Makers are described in the Market Making Scheme for Derivative Markets document as published on the [Euronext website](#).
- 2.2 Qualifying Members wishing to apply for a Market Maker role should complete the online Market Making Registration Form available on our Connect2 portal at [connect2.euronext.com](#). By submitting the Market Making Registration Form the member will confirm the Market Making Agreement. The [Market Making Agreement](#), as published on the Euronext website will consist of the following:
- Market Making General Terms and Conditions.
  - Market Making Operational Terms.
  - Market Making Registration Form and, where appropriate, any Update Form.

Clients who have additional questions are invited to contact the Client Services team.

Operational Client Services Desk

**Telephone:**

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Email: [clientsupport@euronext.com](mailto:clientsupport@euronext.com)

Service hours: 08:00 – 19:00 CET/CEST

## Attachment 1

### GENERIC CONTRACT SPECIFICATIONS FOR SINGLE STOCK FUTURES

Contract size	One future normally equals rights over 100 underlying shares. For Stock Futures on Italian shares and UK shares this is 1,000 underlying shares.
Trading unit	100 (Italian and UK Stock Futures 1,000)
Pricing unit	EUR/CHF/GBX/NOK/SEK/DKK per share
Minimum price movement	Central Order Book & Large-in-Scale Facility: EUR/CHF/NOK/SEK/DKK 0.0001 (EUR/CHF/NOK/SEK/DKK 0.01 per contract, Italian SSFs EUR 0.10 per contract); GBX 0.01 (GBX 10 per contract)
Expiry months	Initial lifetime: monthly for first 13 months
Introduction of new expiry months	New delivery months are available for trading on the first business day after the expiry of a maturity
Wholesale services	Large-in-Scale Facility (minimum size 250 contracts)
Trading hours	Central Order Book: 09:01 – 17:40 CET Large-in-Scale Facility: 07:15 - 18:30 CET
Trading platform	OPTIQ
Matching algorithm	Central order book applies a price-time trading algorithm with priority given to the first order at the best price.
Last trading day	Trading ceases at 17:40 CET on the third Friday of the delivery 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.  For Italian Stock Futures trading ceases at 17:40 CET on the business day before the third Friday of the delivery month. In the event that this Thursday is not a business day, the Last Trading Day shall normally be the last business day preceding this Thursday.
Settlement	Cash or physical settlement of underlying stock based on the EDSP
Settlement day	First business day after the Last Trading Day
Exchange Delivery Settlement Price (EDSP)	The domestic cash market closing price of the underlying stock on the Last Trading Day.
Clearing organisation	LCH S.A.

## Attachment 2

### GENERIC CONTRACT SPECIFICATIONS FOR SINGLE STOCK DIVIDEND FUTURES

Contract size	Dividend payments in relation to a contract size of 10,000 shares
Trading unit	10,000
Pricing unit	USD per share
Minimum price movement	EUR/USD/CHF/NOK/SEK 0.0001 (EUR/USD/CHF/NOK/SEK 1.00 per contract) GBX 0.01 (GBX 100.00 per contract)
Expiry months	For SSDFs with quarterly expiries (non-US underlyings only): 3, 6, 9, 12, 15, 18, 21, 24 months quarterly (of the March, June, September, December cycle); 30, 36, 42, 48, 54, 60 months half-yearly (of the June, December cycle)
Wholesale services	Large-in-Scale Facility See the "LIS thresholds" document for the minimum size thresholds.
Trading hours	Central Order Book 09:00 – 17:30 CET Large-in-Scale Facility 07:15 - 18:30 CET
Trading platform	OPTIQ
Matching algorithm	Central order book applies a price-time trading algorithm with priority given to the first order at the best price
Last trading day	Trading ceases at 12:00 CET on the third Friday of the delivery 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
Settlement day	First business day after the day on which the EDSP is published