EURONEXT DERIVATIVES NOTICE

Amsterdam Market	No. NO160921DE1
Issue Date:	21 September 2016
Effective Date:	23 September 2016

INTRODUCTION OF THREE ADDITIONAL SINGLE STOCK FUTURES

Executive Summary

This Notice informs Members of the introduction of three additional Single Stock Futures on the Amsterdam Derivatives Market as from 23 September 2016.

1. Introduction

1.1 Euronext intends to launch additional Single Stock Futures (SSF) on the Amsterdam Derivatives Market on **23 September 2016**:

	Name	ISIN code	Contract code	Currency
1	ABN AMRO Group	NL0011540547	DZ6	EUR
2	Koninklijke Vopak	NL0009432491	VK6	EUR
3	NN Group	NL0010773842	NN6	EUR

1.2 Each SSF has a contract size of 100 shares and the tick size is € 0.0001 (€ 0.01 per contract). Open positions remaining after the last day of trading will lead to cash settlement. The full contract specifications are set out in attachment 1.

2. Liquidity Provider information

2.1 For the full Liquidity Provider Programme specifications including obligations and benefits please refer to the Liquidity Provider Programme Info-Flash which is available on the Euronext website.

2.2 All Members are eligible to apply for a Liquidity Provider status.

2.3 Current Liquidity Providers in SSFs on the Amsterdam market wishing to apply for a Liquidity Provider role should complete the Liquidity Provider **Update Form**.

2.4 Members who are currently not a Liquidity Provider in SSFs on the Amsterdam market and wishing to apply for a Liquidity Provider role should complete the Liquidity Provider **Registration Form**.

2.5 Both the Update and Registration Forms are available on the Euronext website.

For further information in relation to this Notice, contact your relationship manager at ccc@euronext.com or:

EMS Derivatives desk	www.euronext.com/services-support		EMSDerivatives@euronext.com
Telephone (calling from):	Belgium	+32 2 620 0585	
	France	+33 1 8514 8585	
	Portugal	+351 2 1060 8585	
	The Netherlands	+31 20 721 9585	
	UK	+44 20 7660 8585	

Attachment 1

The contract specifications for Single Stock Futures are as follows:

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.
Unit of trading	100 (for Italian and UK Stock Futures 1,000)
Pricing unit/quotation	EUR/CHF/GBX/NOK/SEK/DKK per share
Minimum price movement (tick size and value)	EUR/CHF/NOK/SEK/DKK 0.0001 (EUR/CHF/NOK/SEK/DKK 0.01 per contract, for Italian SSFs EUR 0.10 per contract) GBX 0.01 (GBX 10.00 per contract)
Expiry months	Initial lifetime: 1, 2 and 3 monthly futures Cycle: Every month Initial lifetime: 6, 9, 12 month quarterly futures Cycle: March, June, September, December
Introduction of new expiry months	New expiry months are available for trading on the first business day after the expiry of a maturity
Wholesale services	Large-in-Scale Facility, AtomX (minimum size 250 contracts) and basis trading
Trading hours	Central Order Book 09:00 – 17:40 CET Large-in-Scale Facility 07:00 – 18:30 CET
Trading platform	UTP
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 SSFs 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 settlement 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 organization	LCH S.A.