

## EURONEXT DERIVATIVES NOTICE

Amsterdam Market

No. NO220909DE

Issue Date:

9 September 2022

Effective Date:

14 September 2022

### INTRODUCTION OF NEW CONTRACTS

#### Executive Summary

This Notice informs Members of the introduction of Single Stock Futures and Single Stock Dividend Futures on Exor on the Amsterdam Derivatives Market on 14 September 2022.

#### 1. Introduction

Euronext intends to launch a Single Stock Future and a Single Stock Dividend Future on the Amsterdam Derivatives Market on **14 September 2022**:

Trading symbol	Name	ISIN code shares	Relevant Exchange	Trading currency	Settlement
XR6	Exor	NL0012059018	Euronext Amsterdam	EUR	Cash
XR8	Exor	NL0012059018	Euronext Amsterdam	EUR	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](https://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.

The Euronext Markets comprise the markets operated by Borsa Italiana, Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext Paris and Oslo Børs, referred to respectively as the Milan, Amsterdam, Brussels, Dublin, Lisbon, Paris and Oslo markets, as relevant. Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at [www.euronext.com/terms-use](http://www.euronext.com/terms-use).

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

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Service hours: 08:00 – 19:00 CET/CEST

Attachment 1

**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	EUR 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

Attachment 2

**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 12 months, semi-annual up to five years (June, December cycle).
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.