

EURONEXT DERIVATIVES NOTICE

Amsterdam Market

No. NO201216D2

Issue Date:

16 December 2020

Effective Date:

29 January 2021

INTRODUCTION OF SINGLE STOCK FUTURES PHYSICALLY SETTLED

Executive Summary

This Notice informs Members of the introduction of Single Stock Futures Physically Settled on 29 names on the Amsterdam Derivatives markets on **29 January 2021**.

1. Introduction

1.1 Euronext intends to launch Single Stock Futures Physically Settled on **29 January 2021**:

Trading symbol	Name	ISIN code shares	Relevant Exchange	SSDF trading currency
MT7	ArcelorMittal	LU1598757687	Euronext Amsterdam	EUR
AD7	Adidas	DE000A1EWWW0	Euronext Amsterdam	EUR
AZ7	Allianz	DE0008404005	Euronext Amsterdam	EUR
BF7	BASF	DE000BASF111	Euronext Amsterdam	EUR
BY7	Bayer	DE000BAY0017	Euronext Amsterdam	EUR
BW7	BMW	DE0005190003	Euronext Amsterdam	EUR
DM7	Daimler	DE0007100000	Euronext Amsterdam	EUR
DB7	Deutsche Bank	DE0005140008	Euronext Amsterdam	EUR
DP7	Deutsche Post	DE0005552004	Euronext Amsterdam	EUR
TK7	Deutsche Telekom	DE0005557508	Euronext Amsterdam	EUR
EO7	E.ON	DE000ENAG999	Euronext Amsterdam	EUR
FS7	Fresenius	DE0005785604	Euronext Amsterdam	EUR
MR7	Munich Re	DE0008430026	Euronext Amsterdam	EUR
AP7	SAP	DE0007164600	Euronext Amsterdam	EUR
SI7	Siemens	DE0007236101	Euronext Amsterdam	EUR
VW7	Volkswagen	DE0007664039	Euronext Amsterdam	EUR
LU7	Deutsche Lufthansa	DE0008232125	Euronext Amsterdam	EUR
NT7	Infineon	DE0006231004	Euronext Amsterdam	EUR
KS7	K + S	DE000KSAG888	Euronext Amsterdam	EUR
PS7	ProSieben	DE000PSM7770	Euronext Amsterdam	EUR

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext London, Euronext Paris and Oslo Børs, referred to respectively as the Amsterdam, Brussels, Dublin, Lisbon, London, Paris and Oslo markets, as relevant. Euronext refers to Euronext N.V. and its affiliates.

©2020, Euronext N.V. - All rights reserved.

Trading symbol	Name	ISIN code shares	Relevant Exchange	SSDF trading currency
RW7	RWE	DE0007037129	Euronext Amsterdam	EUR
WC7	Wirecard	DE0007472060	Euronext Amsterdam	EUR
AS7	ASML Holding	NL0010273215	Euronext Amsterdam	EUR
PH7	Koninklijke Philips	NL0000009538	Euronext Amsterdam	EUR
AH7	Ahold Delhaize	NL0011794037	Euronext Amsterdam	EUR
IN7	ING Groep	NL0011821202	Euronext Amsterdam	EUR
IO7	Intesa Sanpaolo	IT0000072618	Borsa Italiana	EUR
QD7	Eni	IT0003132476	Borsa Italiana	EUR
QC7	Enel	IT0003128367	Borsa Italiana	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. 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.

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

Operational Client Services Desk

Telephone:

Belgium: +32 2620 0585
 France: +33 1 8514 8585
 Ireland: +353 1 6174 289
 Netherlands: +31 20 721 9585

Norway: +31 20 721 9585
 Portugal: +351 2 1060 8585
 UK: +44 207 660 8585

Email: clientsupport@euronext.com

Service hours: 08:00 – 19:00 CET

Attachment 1

GENERIC CONTRACT SPECIFICATIONS FOR SINGLE STOCK FUTURES PHYSICALLY SETTLED

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 (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)	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
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	Physical 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 ORGANISATION	LCH S.A.