

## EURONEXT DERIVATIVES NOTICE

Amsterdam Market

No. NO150617DE2

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### INTRODUCTION OF ADDITIONAL PAN-EUROPEAN SINGLE STOCK FUTURES IN NON-EUR CURRENCIES

#### Executive Summary

Euronext intends to launch a range of Single Stock Futures contracts on stocks listed at Oslo Stock Exchange, SIX Swiss Exchange, NASDAQ OMX Stockholm, NASDAQ OMX Copenhagen and London Stock Exchange. The introduction of these contracts is scheduled in June and July 2015.

#### 1. Introduction

1.1 Euronext intends to launch additional Single Stock Futures (SSFs) on the Amsterdam Derivatives Market. These SSFs are futures on stocks listed at Oslo Stock Exchange, SIX Swiss Exchange, NASDAQ OMX Stockholm, NASDAQ OMX Copenhagen and London Stock Exchange. The trading currency of these SSFs is NOK, CHF, SEK, DKK and GBX (pence) respectively.

#### 2. Single Stock Futures

2.1 Each SSF has a contract size of 100 shares (for UK shares 1,000 shares) and the tick size is NOK/CHF/SEK/DKK 0.0001 and GBX 0.01. Open positions remaining after the last day of trading will lead to cash settlement. The full contract specifications are set out in attachment 1. The list of underlying values and the planned launch date is shown in attachment 2

2.2 The SSFs are not available for trading on days that the domestic cash market is closed. Attachment 3 shows the days that the SSFs will be closed for trading in 2015.

#### 3. Member onboarding and post-trade readiness

To confirm their interest in trading the SSFs listed in NOK, CHF, SEK, DKK and/or GBX, current Euronext Trading Members are invited to return the completed 'Euronext Derivatives markets – Request for extension of trading activity' [form](#), also available via this [link](#), to [EuronextMembership@euronext.com](mailto:EuronextMembership@euronext.com).

To prepare for the launch and carry out tests before going live, Members are asked to contact their Clearing Member to confirm the post-trading set up (clearing and settlement) in NOK, CHF, SEK, DKK and/or GBX. The Clearing Members confirm with LCH.Clearnet SA the requirements for clearing and settlement in NOK, CHF, SEK, DKK and/or GBX business and ensure the readiness of the post-trading set up. Then, the trading rights are open on the EUA trading environment to carry out tests, from order entry to clearing/settlement with the Clearing Member.

#### 4. Liquidity Provider information

- 4.1 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](#).
- 4.2 All Members are eligible to apply for a Liquidity Provider status.
- 4.3 Current Liquidity Providers in SSFs on the Amsterdam market wishing to apply for a Liquidity Provider role should complete the Liquidity Provider **Update Form**.
- 4.4 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** and inform their Clearing Member to get the extension of their capacity in Trading and Clearing systems as LP.
- 4.5 Both the Update and Registration Forms are available on the [Euronext website](#).
- 4.6 Customers who wish to become a Liquidity Provider for the additional pan-European Single Stock Futures contracts are required to contact the Customer Technical Support Group (CTSG) on [ctsg@euronext.com](mailto:ctsg@euronext.com) in order to complete a conformance test on the EUA platform. Other customers are not required to complete a conformance test.

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

EMS Derivatives desk	Telephone (calling from):	<a href="mailto:EMSDerivatives@euronext.com">EMSDerivatives@euronext.com</a>
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	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

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)	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	Prof trading (minimum size 250 contracts) and basis trading
Trading hours	Central Order Book 09:00 – 17:40 CET Prof Trade 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.Clearnet S.A.

**Attachment 2: List of Single Stock Futures to be listed on the Amsterdam derivatives market<sup>1</sup>**

	Trading symbol	Name	ISIN code shares	Relevant Exchange	Trading currency	Planned launch date
1	QR6	ABB	CH0012221716	NASDAQ OMX Stockholm	SEK	29 June 2015
2	LA6	Alfa Laval	SE0000695876	NASDAQ OMX Stockholm	SEK	29 June 2015
3	OY6	Assa Abloy B	SE0007100581	NASDAQ OMX Stockholm	SEK	29 June 2015
4	PC6	Atlas Copco A	SE0006886750	NASDAQ OMX Stockholm	SEK	29 June 2015
5	DD6	Boliden	SE0000869646	NASDAQ OMX Stockholm	SEK	29 June 2015
6	ET6	Electrolux B	SE0000103814	NASDAQ OMX Stockholm	SEK	29 June 2015
7	KT6	Elekta B	SE0000163628	NASDAQ OMX Stockholm	SEK	29 June 2015
8	ER6	Ericsson B	SE0000108656	NASDAQ OMX Stockholm	SEK	29 June 2015
9	GT6	Getinge B	SE0000202624	NASDAQ OMX Stockholm	SEK	29 June 2015
10	HM6	Hennes & Mauritz B	SE0000106270	NASDAQ OMX Stockholm	SEK	29 June 2015
11	HG6	Hexagon B	SE0000103699	NASDAQ OMX Stockholm	SEK	29 June 2015
12	IV6	Investor B	SE0000107419	NASDAQ OMX Stockholm	SEK	29 June 2015
13	KV6	Kinnevik B	SE0000164626	NASDAQ OMX Stockholm	SEK	29 June 2015
14	MD6	Modern Times Group B	SE0000412371	NASDAQ OMX Stockholm	SEK	29 June 2015
15	ND6	Nordea Bank	SE0000427361	NASDAQ OMX Stockholm	SEK	29 June 2015
16	NK6	Sandvik	SE0000667891	NASDAQ OMX Stockholm	SEK	29 June 2015
17	SV6	SCA B	SE0000112724	NASDAQ OMX Stockholm	SEK	29 June 2015
18	UR6	Securitas B	SE0000163594	NASDAQ OMX Stockholm	SEK	29 June 2015
19	KA6	Skanska B	SE0000113250	NASDAQ OMX Stockholm	SEK	29 June 2015
20	FA6	SKF B	SE0000108227	NASDAQ OMX Stockholm	SEK	29 June 2015
21	VE6	Svenska Handelsbanken A	SE0007100599	NASDAQ OMX Stockholm	SEK	29 June 2015
22	WD6	Swedbank A	SE0000242455	NASDAQ OMX Stockholm	SEK	29 June 2015
23	MB6	Swedish Match	SE0000310336	NASDAQ OMX Stockholm	SEK	29 June 2015
24	TV6	Tele2 B	SE0005190238	NASDAQ OMX Stockholm	SEK	29 June 2015
25	TJ6	TeliaSonera	SE0000667925	NASDAQ OMX Stockholm	SEK	29 June 2015
26	TZ6	Trelleborg B	SE0000114837	NASDAQ OMX Stockholm	SEK	29 June 2015
27	VV6	Volvo B	SE0000115446	NASDAQ OMX Stockholm	SEK	29 June 2015

<sup>1</sup> Unless a corporate action is announced that prevents the listing of an individual SSF

	Trading symbol	Name	ISIN code shares	Relevant Exchange	Trading currency	Planned launch date
1	MX6	AP Moller - Maersk B	DK0010244508	NASDAQ OMX Copenhagen	DKK	6 July 2015
2	QI6	Carlsberg B	DK0010181759	NASDAQ OMX Copenhagen	DKK	6 July 2015
3	HL6	Chr. Hansen Holding	DK0060227585	NASDAQ OMX Copenhagen	DKK	6 July 2015
4	CJ6	Coloplast B	DK0060448595	NASDAQ OMX Copenhagen	DKK	6 July 2015
5	DK6	Danske Bank	DK0010274414	NASDAQ OMX Copenhagen	DKK	6 July 2015
6	DV6	DSV	DK0060079531	NASDAQ OMX Copenhagen	DKK	6 July 2015
7	FL6	FLSmidth & Co	DK0010234467	NASDAQ OMX Copenhagen	DKK	6 July 2015
8	GD6	GN Store Nord	DK0010272632	NASDAQ OMX Copenhagen	DKK	6 July 2015
9	OV6	Novo Nordisk B	DK0060534915	NASDAQ OMX Copenhagen	DKK	6 July 2015
10	NV6	Novozymes B	DK0060336014	NASDAQ OMX Copenhagen	DKK	6 July 2015
11	TD6	TDC	DK0060228559	NASDAQ OMX Copenhagen	DKK	6 July 2015
12	TY6	Tryg	DK0060636678	NASDAQ OMX Copenhagen	DKK	6 July 2015

	Trading symbol	Name	ISIN code shares	Relevant Exchange	Trading currency	Planned launch date
1	KE6	Akastor	NO0010215684	Oslo Stock Exchange	NOK	6 July 2015
2	DN6	DNB	NO0010031479	Oslo Stock Exchange	NOK	6 July 2015
3	MH6	Marine Harvest	NO0003054108	Oslo Stock Exchange	NOK	6 July 2015
4	NH6	Norsk Hydro	NO0005052605	Oslo Stock Exchange	NOK	6 July 2015
5	OK6	Orkla	NO0003733800	Oslo Stock Exchange	NOK	6 July 2015
6	PT6	Petroleum Geo-Services	NO0010199151	Oslo Stock Exchange	NOK	6 July 2015
7	DR6	Seadrill	BMG7945E1057	Oslo Stock Exchange	NOK	6 July 2015
8	OI6	Statoil	NO0010096985	Oslo Stock Exchange	NOK	6 July 2015
9	TQ6	Telenor	NO0010063308	Oslo Stock Exchange	NOK	6 July 2015
10	TG6	TGS Nopec Geophysical Company	NO0003078800	Oslo Stock Exchange	NOK	6 July 2015
11	YA6	Yara International	NO0010208051	Oslo Stock Exchange	NOK	6 July 2015

	Trading symbol	Name	ISIN code shares	Relevant Exchange	Trading currency	Planned launch date
1	LD6	ABB	CH0012221716	SIX Swiss Exchange	CHF	13 July 2015
2	QP6	Actelion	CH0010532478	SIX Swiss Exchange	CHF	13 July 2015
3	JW6	Adecco	CH0012138605	SIX Swiss Exchange	CHF	13 July 2015
4	BZ6	Baloise Holding	CH0012410517	SIX Swiss Exchange	CHF	13 July 2015
5	CK6	Clariant	CH0012142631	SIX Swiss Exchange	CHF	13 July 2015
6	FX6	Compagnie Financiere Richemont	CH0210483332	SIX Swiss Exchange	CHF	13 July 2015
7	CZ6	Credit Suisse Group	CH0012138530	SIX Swiss Exchange	CHF	13 July 2015
8	FZ6	Flughafen Zürich	CH0010567961	SIX Swiss Exchange	CHF	13 July 2015
9	GV6	Givaudan	CH0010645932	SIX Swiss Exchange	CHF	13 July 2015
10	HX6	Holcim	CH0012214059	SIX Swiss Exchange	CHF	13 July 2015
11	JB6	Julius Baer Gruppe	CH0102484968	SIX Swiss Exchange	CHF	13 July 2015
12	KU6	Kühne + Nagel International	CH0025238863	SIX Swiss Exchange	CHF	13 July 2015
13	LT6	Logitech International	CH0025751329	SIX Swiss Exchange	CHF	13 July 2015
14	LZ6	Lonza Group	CH0013841017	SIX Swiss Exchange	CHF	13 July 2015
15	NL6	Nestle	CH0038863350	SIX Swiss Exchange	CHF	13 July 2015
16	NA6	Novartis	CH0012005267	SIX Swiss Exchange	CHF	13 July 2015
17	PP6	Partners Group Holding	CH0024608827	SIX Swiss Exchange	CHF	13 July 2015
18	RX6	Roche Holding	CH0012032048	SIX Swiss Exchange	CHF	13 July 2015
19	QM6	Schindler Holding	CH0024638196	SIX Swiss Exchange	CHF	13 July 2015
20	QN6	SGS	CH0002497458	SIX Swiss Exchange	CHF	13 July 2015
21	IK6	Sika	CH0000587979	SIX Swiss Exchange	CHF	13 July 2015
22	OO6	Sonova Holding	CH0012549785	SIX Swiss Exchange	CHF	13 July 2015
23	QL6	Sulzer	CH0038388911	SIX Swiss Exchange	CHF	13 July 2015
24	QO6	Swiss Re	CH0126881561	SIX Swiss Exchange	CHF	13 July 2015
25	QK6	Swisscom	CH0008742519	SIX Swiss Exchange	CHF	13 July 2015
26	QJ6	Syngenta	CH0011037469	SIX Swiss Exchange	CHF	13 July 2015
27	UH6	The Swatch Group (Bearer shares)	CH0012255151	SIX Swiss Exchange	CHF	13 July 2015
28	UO6	UBS Group	CH0244767585	SIX Swiss Exchange	CHF	13 July 2015
29	ZI6	Zurich Insurance Group	CH0011075394	SIX Swiss Exchange	CHF	13 July 2015

	Trading symbol	Name	ISIN code shares	Relevant Exchange	Trading currency	Planned launch date
1	KX6	Aggreko	GB00BK1PTB77	London Stock Exchange	GBX	24 July 2015
2	QA6	Amec Foster Wheeler	GB0000282623	London Stock Exchange	GBX	24 July 2015
3	RM6	Arm Holdings	GB0000595859	London Stock Exchange	GBX	24 July 2015
4	AW6	Aviva	GB0002162385	London Stock Exchange	GBX	24 July 2015
5	BX6	BAE Systems	GB0002634946	London Stock Exchange	GBX	24 July 2015
6	YS6	Barclays	GB0031348658	London Stock Exchange	GBX	24 July 2015
7	BP6	BP	GB0007980591	London Stock Exchange	GBX	24 July 2015
8	TB6	British American Tobacco	GB0002875804	London Stock Exchange	GBX	24 July 2015
9	BT6	BT Group	GB0030913577	London Stock Exchange	GBX	24 July 2015
10	CC6	Centrica	GB00B033F229	London Stock Exchange	GBX	24 July 2015
11	CH6	Cobham	GB00B07KD360	London Stock Exchange	GBX	24 July 2015
12	DO6	Diageo	GB0002374006	London Stock Exchange	GBX	24 July 2015
13	FN6	Fresnillo	GB00B2QPKJ12	London Stock Exchange	GBX	24 July 2015
14	GO6	GlaxoSmithKline	GB0009252882	London Stock Exchange	GBX	24 July 2015
15	GX6	Glencore	JE00B4T3BW64	London Stock Exchange	GBX	24 July 2015
16	HS6	HSBC Holdings	GB0005405286	London Stock Exchange	GBX	24 July 2015
17	KF6	Kingfisher	GB0033195214	London Stock Exchange	GBX	24 July 2015
18	LB6	Ladbrokes	GB00B0ZSH635	London Stock Exchange	GBX	24 July 2015
19	LL6	Legal & General Group	GB0005603997	London Stock Exchange	GBX	24 July 2015
20	WM6	Morrison (WM) Supermarkets	GB0006043169	London Stock Exchange	GBX	24 July 2015
21	NG6	National Grid	GB00B08SNH34	London Stock Exchange	GBX	24 July 2015
22	PR6	Pearson	GB0006776081	London Stock Exchange	GBX	24 July 2015
23	PF6	Petrofac	GB00B0H2K534	London Stock Exchange	GBX	24 July 2015
24	PG6	Polyus Gold International	JE00B5WLXH36	London Stock Exchange	GBX	24 July 2015
25	RL6	Reed Elsevier	GB00B2B0DG97	London Stock Exchange	GBX	24 July 2015
26	RO6	Rentokil Initial	GB00B082RF11	London Stock Exchange	GBX	24 July 2015
27	SJ6	Sainsbury (J)	GB00B019KW72	London Stock Exchange	GBX	24 July 2015
28	SH6	Smith & Nephew	GB0009223206	London Stock Exchange	GBX	24 July 2015
29	TW6	Tesco	GB0008847096	London Stock Exchange	GBX	24 July 2015
30	VO6	Vodafone Group	GB00BH4HKS39	London Stock Exchange	GBX	24 July 2015

	Trading symbol	Name	ISIN code shares	Relevant Exchange	Trading currency	Planned launch date
31	WP6	WPP	JE00B8KF9B49	London Stock Exchange	GBX	24 July 2015
32	MG6	Aberdeen Asset Management	GB0000031285	London Stock Exchange	GBX	24 July 2015
33	LO6	Anglo American	GB00B1XZS820	London Stock Exchange	GBX	24 July 2015
34	FO6	Associated British Foods	GB0006731235	London Stock Exchange	GBX	24 July 2015
35	ZN6	AstraZeneca	GB0009895292	London Stock Exchange	GBX	24 July 2015
36	BH6	BHP Billiton	GB0000566504	London Stock Exchange	GBX	24 July 2015
37	CY6	Cairn Energy	GB00B74CDH82	London Stock Exchange	GBX	24 July 2015
38	CQ6	Compass Group	GB00BLNN3L44	London Stock Exchange	GBX	24 July 2015
39	DX6	Drax Group	GB00B1VNSX38	London Stock Exchange	GBX	24 July 2015
40	EP6	Experian	GB00B19NLV48	London Stock Exchange	GBX	24 July 2015
41	FI6	Firstgroup	GB0003452173	London Stock Exchange	GBX	24 July 2015
42	GF6	G4S	GB00B01FLG62	London Stock Exchange	GBX	24 July 2015
43	IA6	ICAP	GB0033872168	London Stock Exchange	GBX	24 July 2015
44	IP6	Imperial Tobacco Group	GB0004544929	London Stock Exchange	GBX	24 July 2015
45	IG6	Intertek Group	GB0031638363	London Stock Exchange	GBX	24 July 2015
46	MQ6	Marks & Spencer Group	GB0031274896	London Stock Exchange	GBX	24 July 2015
47	PD6	Prudential	GB0007099541	London Stock Exchange	GBX	24 July 2015
48	RB6	Reckitt Benckiser Group	GB00B24CGK77	London Stock Exchange	GBX	24 July 2015
49	RV6	Rio Tinto	GB0007188757	London Stock Exchange	GBX	24 July 2015
50	RR6	Rolls-Royce Holdings	GB00B63H8491	London Stock Exchange	GBX	24 July 2015
51	QB6	Shire	JE00B2QKY057	London Stock Exchange	GBX	24 July 2015
52	BK6	Sky	GB0001411924	London Stock Exchange	GBX	24 July 2015
53	SQ6	Smiths Group	GB00B1WY2338	London Stock Exchange	GBX	24 July 2015
54	SX6	Standard Chartered	GB0004082847	London Stock Exchange	GBX	24 July 2015
55	TU6	Tullow Oil	GB0001500809	London Stock Exchange	GBX	24 July 2015
56	WO6	Wolseley	JE00BFNWV485	London Stock Exchange	GBX	24 July 2015



### Attachment 3

In addition to the days on which Euronext is closed, the SSFs are also closed for trading on days that the domestic cash market is closed.

Relevant Exchange	Exchange is closed for trading on
NASDAQ OMX Copenhagen	24 December 2015 25 December 2015 31 December 2015
Oslo Stock Exchange	24 December 2015 25 December 2015 31 December 2015
SIX Swiss Exchange	24 December 2015 25 December 2015 31 December 2015
London Stock Exchange	31 August 2015 25 December 2015 28 December 2015
NASDAQ OMX Stockholm	19 June 2015 24 December 2015 25 December 2015 31 December 2015