

EURONEXT DERIVATIVES NOTICE

Amsterdam Market

No. NO210201DE1

Issue Date:

1 February 2021

Effective Date:

5 February 2021

INTRODUCTION OF SINGLE STOCK FUTURES

Executive Summary

This Notice informs Members of the introduction of Single Stock Futures on Ahlstrom-Munksjö OYJ, Poste Italiane and Siemens Energy AG on the Amsterdam Derivatives Market on 5 February 2021.

1. Introduction

- 1.1 Euronext intends to launch Single Stock Futures (SSFs) on the Amsterdam Derivatives Market on **5 February 2021**:

Trading symbol	Name	ISIN code shares	Relevant Exchange	Trading currency
MZ6	Ahlstrom-Munksjö OYJ	FI4000048418	Euronext Amsterdam	EUR
PT6	Poste Italiane	IT0003796171	Euronext Amsterdam	EUR
MN6	Siemens Energy AG	DE000ENER6Y0	Euronext Amsterdam	EUR

- 1.2 Each SSF has a contract size of 100 shares (1000 shares for Poste Italiane) and the tick size is 0.0001. 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.

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

Operational Client Services Desk

Telephone:

Belgium:	+32 2620 0585	Norway:	+31 20 721 9585
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Email: clientsupport@euronext.com

Service hours: 08:00 – 19:00 CET

Appendix

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 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.