

## AMSTERDAM NOTICE NO. 14/10

Issue Date: 5 August 2014

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### INTRODUCTION OF SINGLE STOCK FUTURES ON AUSTRIAN, FINNISH, GERMAN, IRISH, ITALIAN AND SPANISH SHARES

#### Executive Summary

This notice informs Members of the introduction of Single Stock Futures on Austrian, Finnish, German, Irish, Italian and Spanish shares on the Amsterdam derivatives market. The SSFs will be launched in tranches in August and September. Members are invited to apply for Liquidity Provider roles.

#### 1. Introduction

- 1.1 Euronext intends to launch Single Stock Futures (SSF) on Austrian, Finnish, German, Irish, Italian and Spanish shares. The SSFs will be launched in tranches in August and September on the Amsterdam derivatives market.
- 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. The list of underlying values and the planned launch date is shown in attachment 3.
- 1.3 The contract specifications of the Italian SSFs are different at some points. The contract size is 1,000 shares and the tick size is € 0.0001 (€ 0.10 per contract). The Expiry day is the business day before the third Friday of the expiry month. The full contract specifications are set out in attachment 2. The list of underlying values and the planned launch date is shown in attachment 3.
- 1.4 The SSFs are not available for trading on days that the domestic cash market is closed. Attachment 4 shows the days that the SSFs will be closed for trading.

#### 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: <https://derivatives.euronext.com/elps> (under the Stock Futures and Amsterdam heading).
- 2.2 All Members are eligible to apply for Liquidity Provider status. Members wishing to apply for a Liquidity Provider role should complete the Continental Derivatives Liquidity Provider Registration Form as explained in the Info-Flash.

For further information in relation to this Notice, Members should contact:

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Amsterdam

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

## Attachment 1: Contract Specifications

The contract specifications for Austrian, Finnish, German, Irish and Spanish Single Stock Futures are as follows:

Contract size	One future normally equals rights over 100 underlying shares
Trading unit	100
Pricing unit/quotation	Euros per share
Currency	Euro
Minimum price move	€ 0.0001 (€ 0.01 per contract)
Trading hours	Central Order Book 09:00 – 17:40 CET Prof Transaction Facility 07:00 – 18:30 CET
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 delivery months	New delivery months are available for trading on the first business day after the expiry of a maturity
Last day of trading	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.
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.
Wholesale services	Prof transaction (threshold 250 contracts) and basis trading

## Attachment 2: Contract Specifications

The contract specifications for Italian Single Stock Futures are as follows:

Contract size	One future normally equals rights over <b>1000</b> underlying shares
Trading unit	<b>1000</b>
Pricing unit/quotation	Euros per share
Currency	Euro
Minimum price move	€ 0.0001 (€ <b>0.10</b> per contract)
Trading hours	Central Order Book 09:00 – 17:40 CET Prof Transaction Facility 07:00 – 18:30 CET
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 delivery months	New delivery months are available for trading on the first business day after the expiry of a maturity
Last day of trading	Trading ceases at 17:40 CET on the <b>business day before the third Friday</b> 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.
Wholesale services	Prof transaction (threshold 250 contracts) and basis trading

**Attachment 3: List of Single Stock Futures to be listed on the Amsterdam derivatives market**

## Italian Single Stock Futures

	Trading symbol	Name	ISIN code	Planned launch date
1	GJ6	Assicurazioni Generali SpA	IT0000062072	7 August 2014
2	QF6	Atlantia SpA	IT0003506190	7 August 2014
3	UT6	Azimut Holding SpA	IT0003261697	7 August 2014
4	BJ6	Banca Monte dei Paschi Siena	IT0004984842	7 August 2014
5	PM6	Banca Popolare di Milano	IT0000064482	7 August 2014
6	DC6	Davide Campari-Milano SpA	IT0003849244	7 August 2014
7	GP6	Enel Green Power SpA	IT0004618465	7 August 2014
8	QC6	Enel SpA	IT0003128367	7 August 2014
9	QD6	ENI SpA	IT0003132476	7 August 2014
10	FC6	Finmeccanica SpA	IT0003856405	7 August 2014
11	IO6	Intesa Sanpaolo SpA	IT0000072618	7 August 2014
12	PI6	Pirelli & C SpA	IT0004623051	7 August 2014
13	PY6	Prysmian SpA	IT0004176001	7 August 2014
14	QG6	Saipem SpA	IT0000068525	7 August 2014
15	QE6	Snam SpA	IT0003153415	7 August 2014
16	TI6	Telecom Italia SpA	IT0003497168	7 August 2014
17	TS6	Tenaris SA	LU0156801721	7 August 2014
18	TX6	Terna SpA	IT0003242622	7 August 2014
19	UD6	Unicredit SpA	IT0004781412	7 August 2014

German Single Stock Futures (table1)

	Trading symbol	Name	ISIN code	Planned launch date
1	AD6	Adidas AG	DE000A1EWWW0	28 August 2014
2	AZ6	Allianz SE	DE0008404005	28 August 2014
3	AU6	Aurubis AG	DE0006766504	28 August 2014
4	AX6	Axel Springer SE	DE0005501357	28 August 2014
5	BF6	BASF SE	DE000BASF111	28 August 2014
6	BY6	Bayer AG	DE000BAY0017	28 August 2014
7	BW6	Bayerische Motoren Werke AG	DE0005190003	28 August 2014
8	BD6	Beiersdorf AG	DE0005200000	28 August 2014
9	BG6	Bilfinger SE	DE0005909006	28 August 2014
10	BQ6	Brenntag AG	DE000A1DAHHO	28 August 2014
11	CM6	Commerzbank AG	DE000CBK1001	28 August 2014
12	ON6	Continental AG	DE0005439004	28 August 2014
13	DM6	Daimler AG	DE0007100000	28 August 2014
14	DB6	Deutsche Bank AG	DE0005140008	28 August 2014
15	BR6	Deutsche Boerse AG	DE0005810055	28 August 2014
16	LU6	Deutsche Lufthansa AG	DE0008232125	28 August 2014
17	DP6	Deutsche Post AG	DE0005552004	28 August 2014
18	TK6	Deutsche Telekom AG	DE0005557508	28 August 2014
19	EO6	E. ON SE	DE000ENAG999	28 August 2014
20	FP6	Fraport AG	DE0005773303	28 August 2014
21	FM6	Fresenius Medical Care AG	DE0005785802	28 August 2014
22	FS6	Fresenius SE & Co KGaA	DE0005785604	28 August 2014
23	PL6	Fuchs Petrolub SE - PREF	DE0005790430	28 August 2014
24	GR6	GEA Group AG	DE0006602006	28 August 2014
25	GH6	Gerresheimer AG	DE000A0LD6E6	28 August 2014
26	HR6	Hannover Rück SE	DE0008402215	28 August 2014
27	HC6	HeidelbergCement AG	DE0006047004	28 August 2014
28	HK6	Henkel AG & CO KGaA - PREF	DE0006048432	28 August 2014
29	HT6	Hochtief AG	DE0006070006	28 August 2014
30	HB6	Hugo Boss AG	DE000A1PHFF7	28 August 2014
31	NT6	Infineon Technologies AG	DE0006231004	28 August 2014
32	KS6	K+S AG	DE000KSAG888	28 August 2014
33	LX6	Lanxess AG	DE0005470405	28 August 2014
34	LE6	Linde AG	DE0006483001	28 August 2014
35	MK6	Merck KGaA	DE0006599905	28 August 2014
36	ME6	Metro AG	DE0007257503	28 August 2014
37	MU6	MTU Aero Engines AG	DE000A0D9PT0	28 August 2014
38	MR6	Münchener Rück AG	DE0008430026	28 August 2014
39	PA6	Porsche Automobil Holding SE - PREF	DE000PAH0038	28 August 2014

German Single Stock Futures (table 2)

	Trading symbol	Name	ISIN code	Planned launch date
40	PS6	ProSieben Sat. 1 Media AG	DE000PSM7770	28 August 2014
41	RH6	Rheinmetall AG	DE0007030009	28 August 2014
42	RK6	Rhön-Klinikum AG	DE0007042301	28 August 2014
43	RW6	RWE AG	DE0007037129	28 August 2014
44	SL6	Salzgitter AG	DE0006202005	28 August 2014
45	AP6	SAP SE	DE0007164600	28 August 2014
46	SI6	Siemens AG	DE0007236101	28 August 2014
47	SF6	Software AG	DE0003304002	28 August 2014
48	SD6	Stada Arzneimittel AG	DE0007251803	28 August 2014
49	SZ6	Südzucker AG	DE0007297004	28 August 2014
50	SY6	Symrise AG	DE000SYM9999	28 August 2014
51	TH6	ThyssenKrupp AG	DE0007500001	28 August 2014
52	UI6	United Internet AG	DE0005089031	28 August 2014
53	VW6	Volkswagen AG - PREF	DE0007664039	28 August 2014
54	WN6	Wincor Nixdorf AG	DE000A0CAYB2	28 August 2014

### Spanish Single Stock Futures

	Trading symbol	Name	ISIN code	Planned launch date
1	IF6	Abertis Infraestructuras SA	ES0111845014	4 September 2014
2	AN6	Acciona SA	ES0125220311	4 September 2014
3	SR6	ACS Actividades Const y Serv	ES0167050915	4 September 2014
4	AM6	Amadeus IT Holding SA	ES0109067019	4 September 2014
5	BA6	Banco Bilbao Vizcaya Argenta SA	ES0113211835	4 September 2014
6	PE6	Banco Popular Espanol SA	ES0113790226	4 September 2014
7	BS6	Banco Santander SA	ES0113900J37	4 September 2014
8	BI6	Bankinter SA	ES0113679I37	4 September 2014
9	CB6	CaixaBank SA	ES0140609019	4 September 2014
10	DI6	DIA - Distribuidora Internacional de Alimentacion SA	ES0126775032	4 September 2014
11	EB6	Ebro Foods SA	ES0112501012	4 September 2014
12	EG6	Enagas SA	ES0130960018	4 September 2014
13	EE6	Endesa SA	ES0130670112	4 September 2014
14	FV6	Ferrovial SA	ES0118900010	4 September 2014
15	GN6	Gas Natural SDG SA	ES0116870314	4 September 2014
16	ID6	Iberdrola SA	ES0144580Y14	4 September 2014
17	IT6	Inditex SA	ES0148396007	4 September 2014
18	IS6	Indra Sistemas SA	ES0118594417	4 September 2014
19	MP6	Mapfre SA	ES0124244E34	4 September 2014
20	OH6	Obrascon Huarte Lain SA	ES0142090317	4 September 2014
21	EL6	Red Electrica Corporacion SA	ES0173093115	4 September 2014
22	RP6	Repsol SA	ES0173516115	4 September 2014
23	TR6	Tecnicas Reunidas SA	ES0178165017	4 September 2014
24	TA6	Telefonica SA	ES0178430E18	4 September 2014
25	VF6	Viscofan SA	ES0184262212	4 September 2014
26	ZO6	Zardoya Otis SA	ES0184933812	4 September 2014

### Irish Single Stock Futures

	Trading symbol	Name	ISIN code	Planned launch date
1	CX6	CRH PLC	IE0001827041	4 September 2014
2	KG6	Kerry Group PLC	IE0004906560	4 September 2014
3	KI6	Kingspan Group Plc	IE0004927939	4 September 2014

### Austrian Single Stock Futures

	Trading symbol	Name	ISIN code	Planned launch date
1	QH6	Andritz AG	AT0000730007	18 September 2014
2	EK6	Erste Group Bank AG	AT0000652011	18 September 2014
3	OM6	OMV AG	AT0000743059	18 September 2014
4	RQ6	Raiffeisen Bank International AG	AT0000606306	18 September 2014
5	TM6	Telekom Austria AG	AT0000720008	18 September 2014
6	VP6	Vienna Insurance Group AG	AT0000908504	18 September 2014
7	VT6	Voestalpine AG	AT0000937503	18 September 2014
8	WB6	Wienerberger AG	AT0000831706	18 September 2014

### Finnish Single Stock Futures

	Trading symbol	Name	ISIN code	Planned launch date
1	EI6	Elisa OYJ	FI0009007884	18 September 2014
2	AQ6	Fortum OYJ	FI0009007132	18 September 2014
3	KO6	Kone OYJ	FI0009013403	18 September 2014
4	MS6	Metso OYJ	FI0009007835	18 September 2014
5	NS6	Neste Oil OYJ	FI0009013296	18 September 2014
6	NO6	Nokia OYJ	FI0009000681	18 September 2014
7	NR6	Nokian Renkaat OYJ	FI0009005318	18 September 2014
8	OU6	Outotec OYJ	FI0009014575	18 September 2014
9	AY6	Sampo A	FI0009003305	18 September 2014
10	SN6	Stora Enso R	FI0009005961	18 September 2014
11	UK6	UPM-Kymmene OYJ	FI0009005987	18 September 2014
12	WA6	Wartsila OYJ ABP	FI0009003727	18 September 2014
13	YI6	YIT OYJ	FI0009800643	18 September 2014



#### **Attachment 4: Days that the SSFs will be closed for trading**

In 2014 the **Austrian** SSFs will be closed for trading on:

- 15 August
- 8, 24, 25, 26 and 31 December

In 2014 the **Finnish** SSFs will be closed for trading on:

- 24, 25, 26 and 31 December

In 2014 the **German** SSFs will be closed for trading on:

- 3 October
- 24, 25, 26 and 31 December

In 2014 the **Irish** SSFs will be closed for trading on:

- 24 (half day), 25, 26 and 31 (half day) December

In 2014 the **Italian** SSFs will be closed for trading on:

- 15 August
- 24, 25, 26 and 31 December

In 2014 the **Spanish** SSFs will be closed for trading on:

- 25 and 26 December