

AMSTERDAM NOTICE NO. 14/09

Issue Date: 28 July 2014

Effective Date: 7 August 2014

INTRODUCTION OF SIX ADDITIONAL SINGLE STOCK FUTURES

Executive Summary

This notice informs Members of the introduction of six additional Single Stock Futures on the Amsterdam derivatives market on 7 August 2014 and invites Members to apply for Liquidity Provider roles.

1. Introduction

- 1.1 Euronext intends to launch six additional Single Stock Futures (SSF) on the Amsterdam derivatives market on 7 August 2014.
- 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 is shown in attachment 2.

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

Attachment 1

The contract specifications for 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 and 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 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

List of Single Stock Futures to be listed on the Amsterdam derivatives market.

	Trading symbol	Name	ISIN code
1	AA6	Aalberts Industries NV	NL0000852564
2	BO6	Boskalis Westminster NV, Kon	NL0000852580
3	DL6	Delta Lloyd NV	NL0009294552
4	HH6	Heineken Holding NV	NL0000008977
5	OC6	OCI NV	NL0010558797
6	WH6	Wereldhave NV	NL0000289213