EURONEXT DERIVATIVES NOTICE

Amsterdam Market	No. NO201223D1
Issue Date:	23 December 2020
Effective Date:	8 January 2021

INTRODUCTION OF SINGLE STOCK FUTURE ON SIEMENS AG

Executive Summary

This Notice informs Members of the introduction of a Single Stock Future on Siemens AG on the Amsterdam Derivatives Market on **8 January 2021**.

1. Introduction

1.1 Euronext intends to launch an additional Single Stock Future (SSF) on the Amsterdam Derivatives Market **on 8 January 2021**:

Trading symbol	Name	ISIN code shares	Relevant Exchange	SSF trading currency
SI6	Siemens AG	DE0007236101	Euronext Amsterdam	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	Norway:	+31 20 721 9585
France:	+33 1 8514 8585	Portugal:	+351 2 1060 8585
Ireland:	+353 1 6174 289	UK:	+44 207 660 8585
Netherlands:	+31 20 721 9585		

Email: clientsupport@euronext.com

Service hours: 08:00 – 19:00 CET

Attachment 1

The generic contract specifications for cash settled Single Stock Futures are as follows:

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	1, 2, 3 monthly and 6, 9, 12 months quarterly (of the March, June, September, December cycle); additional monthly maturities up to 12 months available for certain names.
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. See the “LIS Thresholds” document for the minimum size thresholds.
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	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 ORGANISATION	LCH S.A.