# 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.


The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext London, Euronext Paris and Oslo Børs, referred to respectively as the Amsterdam, Brussels, Dublin, Lisbon, London, Paris and Oslo markets, as relevant. Euronext refers to Euronext N.V. and its affiliates.
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Customers who have additional questions are invited to contact the Client Services team.

Operational Client Services Desk

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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.<br>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:<br>EUR/CHF/NOK/SEK/DKK 0.0001 (EUR/CHF/NOK/SEK/DKK 0.01 per contract,<br>Italian SSFs EUR 0.10 per contract);<br>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.<br>See the "LIS Thresholds" document for the minimum size thresholds. |
| TRADING HOURS | Central Order Book: 09:01 – 17:40 CET<br>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.<br>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. |