

EURONEXT DERIVATIVES NOTICE

Amsterdam Market

No. NO221207DE1

Issue Date:

7 December 2022

Effective Date:

8 December 2022

INTRODUCTION OF ADDITIONAL MATURITIES ON SINGLE STOCK FUTURES

Executive Summary

This Notice informs Members of the introduction of an additional maturity on 10 Single Stock Futures on **8 December 2022** on the Amsterdam Derivatives Market.

Euronext is pleased to inform Members of the change of maturity cycle from 1,2,3 monthly and 6,9,12 quarterly of the Mar, Jun, Sep, Dec cycle to the nearest 13 calendar months cycle on 10 Single Stock Futures.

The new maturities will be available as of 8 December 2022. These new maturities are being introduced at client request and will provide members with more maturities to choose from.

Product	Trading symbol	Name	ISIN code shares	Trading currency	Settlement
Single Stock Future	TJ6	Telia	SE0000667925	SEK	Cash
Single Stock Future	DS6	DSM	NL0000009827	EUR	Cash
Single Stock Future	AE6	Aegon	NL0000303709	EUR	Cash
Single Stock Future	VE6	Svenska Handelsbanken	SE0007100599	SEK	Cash
Single Stock Future	NR6	Nokian Renkaat OYJ	FI0009005318	EUR	Cash
Single Stock Future	SB6	SBM Offshore	NL0000360618	EUR	Cash
Single Stock Future	MT6/MT7	ArcelorMittal	LU1598757687	EUR	Cash/Physical
Single Stock Future	RA6	Randstad	NL0000379121	EUR	Cash
Single Stock Future	PN6	PostNL	NL0009739416	EUR	Cash

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

Operational Client Services Desk

Telephone:

Belgium: +32 2620 0585
France: +33 1 8514 8585
Ireland: +353 1 6174 289
Netherlands: +31 20 721 9585

Norway: +31 20 721 9585
Portugal: +351 2 1060 8585
UK: +44 207 660 8585

Email: clientsupport@euronext.com

Service hours: 08:00 – 19:00 CET/CEST

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	1, 2, 3 monthly and 6, 9, 12 months quarterly (of the March, June, September, December cycle); additional monthly maturities up to 12 or 13 months available for certain contracts.
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 or physical settlement of underlying stock 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.

