

EURONEXT DERIVATIVES NOTICE

Paris Market

No. NO221207DE2

Issue Date:

7 December 2022

Effective Date:

8 December 2022

INTRODUCTION OF ADDITIONAL MATURITIES ON SINGLE STOCK FUTURE ON SCOR

Executive Summary

This Notice informs Members of the introduction additional maturities on Single Stock Futures on Scor on **8 December 2022** on the Paris 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 Single Stock Future on Scor.

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	SC6	Scor	FR0010411983	EUR	Cash

Clients 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/CEST

Attachment

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.