

## EURONEXT DERIVATIVES NOTICE

Paris Market

No. NO200129DE2

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Effective Date:

7 February 2020

### INTRODUCTION OF SINGLE STOCK FUTURES ON UBISOFT ENTERTAINMENT

#### Executive Summary

This Notice informs Members of the introduction of Single Stock Futures on Ubisoft Entertainment on the Paris Derivatives Market on 7 February 2020.

#### 1. Introduction

- 1.1 Euronext intends to launch additional Single Stock Futures (SSF) on the Paris Derivatives Market on **7 February 2020**:

| Trading symbol | Name                  | ISIN code shares | Relevant exchange | SSDF trading currency |
|----------------|-----------------------|------------------|-------------------|-----------------------|
| US6            | Ubisoft Entertainment | FR0000054470     | Euronext Paris    | 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.

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Further information:

**Operational Client Services Desk** [clientsupport@euronext.com](mailto:clientsupport@euronext.com)

Belgium +32 2 620 0585

France +33 1 8514 8585

Ireland: +353 1 617 4289

Netherlands +31 20 721 9585

Portugal +351 2 1060 8585

UK +44 20 7660 8585

## Attachment 1

**The contract specifications for 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 (for 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) | EUR/CHF/NOK/SEK/DKK 0.0001 (EUR/CHF/NOK/SEK/DKK 0.01 per contract, for Italian SSFs EUR 0.10 per contract)<br>GBX 0.01 (GBX 10.00 per contract)   |
| Expiry months                                | Initial lifetime: 1, 2 and 3 monthly futures<br>Cycle: Every month<br>Initial lifetime: 6, 9, 12 month quarterly futures<br>Cycle: March, June, September, December<br>(Additional monthly maturities up to 12 months available for certain contracts)  |
| Introduction of new expiry months            | New expiry months are available for trading on the first business day after the expiry of a maturity  |
| Wholesale services                           | Large-in-Scale Trade Facility (minimum size 250 contracts)  |
| Trading hours                                | Central Order Book 09:00 – 17:40 CET<br>Large-in-Scale Trade 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 SSFs 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 domestic cash market closing price of the underlying stock on the Last Trading Day  |
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| Clearing organization                        | LCH S.A.  |