

EURONEXT DERIVATIVES NOTICE

Amsterdam Market

No. NO180309DE

Issue Date:

9 March 2018

Effective Date:

12 March 2018

AMENDMENT LARGE-IN-SCALE FACILITY TRADING HOURS FOR MORNINGSTAR[®] EUROZONE 50 INDEXSM FUTURE

Executive Summary

This notice informs Members of the amendment of the Large-in-Scale trading hours for the Morningstar[®] Eurozone 50 IndexSM future (FME). The new trading hours for the Large-in-Scale facility for the FME contract will be effective from Monday 12 March 2018.

The Large-in-Scale facility trading hours for the FME contract (currently 07:00 – 22:00) will be amended. The amended Large-in-Scale trading hours will be effective from Monday 12 March 2018. The new Large-in-Scale facility trading hours are:

Large-in-Scale Facility: 07:00 – 18:30

The amended product specifications are available in the attachment.

For further information in relation to this Notice, contact your relationship manager at ccc@euronext.com or:

Global Analytics	+31 (0)20 721 4258	LPEurope@euronext.com
Membership	+ 31 (0)20 721 4264	EuronextMembership@euronext.com
EMS Derivatives desk	Telephone (calling from):	EMSDerivatives@euronext.com
	Belgium	+32 2 620 0585
	France	+33 1 8514 8585
	Portugal	+351 2 1060 8585
	The Netherlands	+31 20 721 9585
	UK	+44 20 7660 8585

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and Euronext London, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets, as relevant. Euronext refers to Euronext N.V. and its affiliates.

Attachment 1: Contract specifications

Parameter	Morningstar Eurozone 50 Future
Exchange contract code	FME
Underlying	Morningstar® Eurozone 50 Index SM
Unit of trading	100
Contract Value	100 * Index level (e.g. 100 * 1,179.23 = €117,923,-)
Minimum price movement (tick size and value)	COB : 0.01 Index points (€ 1.00 per contract) Large in Scale: 0.01 Index points (€ 1.00 per contract)
Expiry months	3, 6, 9, 12 months quarterly (of the March, June, September, December cycle)
Introduction of new expiry months	New expiry months are available for trading on the first business day after the expiry of a maturity
Wholesale service	Large in Scale Facility, AtomX
Market	Amsterdam
Last trading day	Trading ceases at 18:00 CET on the third Friday of the expiry 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
Settlement	Cash Settlement based on the EDSP
Settlement day	First business day after the Last Trading Day
Exchange Delivery Settlement Price (EDSP)	Price determined on the Last Trading Day as the closing price of the Morningstar® Eurozone 50 Index SM as calculated by S&P Dow Jones.
Clearing	LCH S.A.
Trading Hours	Central Order Book 08:00 – 18:00 CET Large in Scale Facility 07:00 –18:30 CET
Trading platform	UTP-D
Algorithm	Central order book applies a price-time trading algorithm with priority given to the first order at the best price

DISCLAIMER

- 1) The referential use of the name of the index is necessary to indicate the underlying value and performance of the Financial Product. This index may be registered as trademark by third parties. The Euronext Financial Products are not sponsored, endorsed, sold or promoted by those third parties.
- 2) The referential use of the name of S&P Dow Jones is necessary to indicate the calculating party of the index which forms the underlying value and performance of the Financial Product. This name may be registered as trademark by third parties. The Euronext Financial Products are not sponsored, endorsed, sold or promoted by those third parties.
- 3) The calculation of the index is not carried out by Euronext and is provided “as is”, based on information provided to Euronext without representation or warranty of any kind. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in this notice shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext’s subsidiaries shall depend solely on the applicable rules of the market operator.