

EURONEXT DERIVATIVES NOTICE

Paris Market

No. NO221004DE

Issue Date:

4 October 2022

Effective Date:

5 October 2022

INTRODUCTION OF ADDITIONAL MATURITIES ON SINGLE STOCK FUTURES

Executive Summary

This Notice informs Members of the introduction of an additional maturity on 28 Single Stock Futures on **5 October 2022** on the Paris Derivatives Market.

Euronext is pleased to inform Members of the introduction of:

- A monthly maturity up to 13 months for 28 Single Stock Futures.

The new maturities will be available as of 5 October 2022. These new maturities are being introduced at customer request and will provide members with more maturities to choose from.

| Product | Trading symbol | Name | ISIN code shares | Relevant Exchange | Trading currency | Settlement |
|---------------------|----------------|-----------------|------------------|-------------------|------------------|---------------|
| Single Stock Future | AI6/AI7 | Air Liquide | FR0000120073 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | CS6/CS7 | AXA | FR0000120628 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | BN6/BN7 | BNP Paribas | FR0000131104 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | EN6/EN7 | Bouygues | FR0000120503 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | CP6/CP7 | Capgemini | FR0000125338 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | CA6/CA7 | Carrefour | FR0000120172 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | CR6/CR7 | Credit Agricole | FR0000045072 | Euronext Paris | EUR | Cash/Physical |

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|---------------------|---------|---------------------|--------------|----------------|-----|---------------|
| Single Stock Future | DA6/DA7 | Danone | FR0000120644 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | GA6/GA7 | ENGIE | FR0010208488 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | EF6/EF7 | EssilorLuxottica | FR0000121667 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | EZ6/EZ7 | Eurofins Scientific | FR0014000MR3 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | KR6/KR7 | Kering | FR0000121485 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | OR6/OR7 | L'Oreal | FR0000120321 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | MC6/MC7 | LVMH | FR0000121014 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | ML6/ML7 | Michelin | FR001400AJ45 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | FT6/FT7 | Orange | FR0000133308 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | RN6/RN7 | Renault | FR0000131906 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | SM6/SM7 | Safran | FR0000073272 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | SG6/SG7 | Saint Gobain | FR0000125007 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | ZA6 | Sanofi | FR0000120578 | Euronext Paris | EUR | Cash |
| Single Stock Future | SU6/SU7 | Schneider Electric | FR0000121972 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | GL6/GL7 | Société Générale | FR0000130809 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | UG6/UG7 | Stellantis | NL00150001Q9 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | TO6/TO7 | TotalEnergies | FR0000120271 | Euronext Paris | EUR | Cash/Physical |

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|---------------------|---------|---------------------------|--------------|----------------|-----|---------------|
| Single Stock Future | UB6/UB7 | Unibail-Rodamco-Westfield | FR0013326246 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | VI6/VI7 | Veolia Environnement | FR0000124141 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | DG6/DG7 | Vinci | FR0000125486 | Euronext Paris | EUR | Cash/Physical |
| Single Stock Future | NM6/NM7 | Vivendi | FR0000127771 | Euronext Paris | EUR | Cash/Physical |

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 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 (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. |