

## PARIS NOTICE NO. 14/007

Issue Date: 22 April 2014

Effective Date: 29 April 2014

### INTRODUCTION OF ADDITIONAL SINGLE STOCK FUTURES

#### Executive Summary

This notice informs Members of the introduction of additional Single Stock Futures on the Paris Derivatives Market as of 29 April 2014. This notice also invites Members to apply for Liquidity Provider roles.

#### 1. Introduction

- 1.1 As explained in Paris Notice 14/001 Euronext is expanding its range of Single Stock Futures (SSF) to the Amsterdam, Brussels and Paris Derivatives Markets. An additional 19 SSFs will be listed on the Paris market on 29 April 2014.
- 1.2 Each SSF has a contract size of 100 shares. Open positions remaining after the last day of trading will lead to cash settlement and the tick size is € 0.0001 (€ 0.01 per contract). The full contract specifications are set out in attachment 1. The list of underlying values is shown in attachment 2.

#### 2. Liquidity Provider information

- 2.1 For the full Liquidity Provider programme specifications including obligations and benefits please refer to the Liquidity Provider Programme Info-Flash which is available on the Euronext website: <https://derivatives.euronext.com/elps> (under the Paris heading).
- 2.2 All Members are eligible to apply for a Liquidity Provider status. Members wishing to apply for a Liquidity Provider role should complete the Continental Derivatives Liquidity Provider Registration Form as explained in the Info-Flash.

For further information in relation to this Notice, contact your relationship manager at [eurmteam@nyx.com](mailto:eurmteam@nyx.com)

Attachment 1

**The contract specifications for Single Stock Futures are as follows:**

Contract size	One future normally equals rights over 100 underlying shares
Trading unit	100
Pricing unit/quotation	Euros per share
Currency	Euro
Minimum price move	€ 0.0001 (€ 0.01 per contract)
Trading hours	Central Order Book 09:00 – 17:40 CET Block Trade Facility 09:00 – 18:30 CET
Expiry months	Initial lifetime: 1, 2 and 3 monthly futures Cycle: Every month Initial lifetime: 6, 9, 12 month quarterly futures Cycle: March, June, September, December
Introduction of new delivery months	New delivery months are available for trading on the first business day after the expiry of a maturity
Last day of trading	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.
Settlement	Cash settlement based on the EDSP
Settlement day	First business day after the Last Trading Day
Exchange Delivery Settlement Price (EDSP)	The cash market closing price of the underlying stock on the Last Trading Day
Clearing organization	LCH.Clearnet S.A.
Wholesale services	Block trading (threshold 250 contracts) and basis trading

Attachment 2

List of Single Stock Futures to be listed on the Paris market.

	Trading symbol	Name	ISIN code	Market
1	AI6	AIR LIQUIDE	FR0000120073	Paris
2	CP6	CAP GEMINI SA	FR0000125338	Paris
3	EF6	ESSILOR INTERNATIONAL SA	FR0000121667	Paris
4	RI6	PERNOD-RICARD	FR0000120693	Paris
5	VI6	VEOLIA ENVIRONNEMENT	FR0000124141	Paris
6	AC6	ACCOR SA	FR0000120404	Paris
7	CA6	CARREFOUR SA	FR0000120172	Paris
8	CR6	CREDIT AGRICOLE SA	FR0000045072	Paris
9	EC6	EUTELSAT COMMUNICATIONS	FR0010221234	Paris
10	KR6	KERING	FR0000121485	Paris
11	MM6	LAGARDERE SCA	FR0000130213	Paris
12	ML6	MICHELIN	FR0000121261	Paris
13	PU6	PUBLICIS GROUPE	FR0000130577	Paris
14	SM6	SAFRAN SA	FR0000073272	Paris
15	SC6	SCOR SE	FR0010411983	Paris
16	SE6	SUEZ ENVIRONNEMENT SA	FR0010613471	Paris
17	FR6	VALEO SA	FR0000130338	Paris
18	VA6	VALLOUREC SA	FR0000120354	Paris
19	ZA6	ZODIAC AEROSPACE	FR0000125684	Paris