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

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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.

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