

PARIS NOTICE NO. 14/010

Issue Date: 21 August 2014

Effective Date: 11 September 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 11 September 2014 and invites Members to apply for Liquidity Provider roles.

1. Introduction

- 1.1 Euronext intends to launch 28 additional Single Stock Futures (SSF) on the Paris derivatives market on 11 September 2014.
- 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. 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 stock futures and 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@euronext.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
1	LC6	Alcatel-Lucent SA	FR0000130007
2	AR6	Arkema SA	FR0010313833
3	AT6	Atos SE	FR0000051732
4	BM6	Biomerieux SA	FR0010096479
5	BV6	Bureau Veritas SA	FR0006174348
6	CG6	Casino Guichard Perrachon SA	FR0000125585
7	GG6	CGG SA	FR0000120164
8	CD6	Christian Dior SA	FR0000130403
9	CN6	CNP Assurances SA	FR0000120222
10	DT6	Dassault Systemes SA	FR0000130650
11	ED6	Edenred SA	FR0010908533
12	FG6	Eiffage SA	FR0000130452
13	RF6	Eurazeo SA	FR0000121121
14	GE6	Groupe Eurotunnel SA	FR0010533075
15	IC6	Icade SA	FR0000035081
16	JD6	JC Decaux SA	FR0000077919
17	LI6	Klepierre SA	FR0000121964
18	NE6	Neopost SA	FR0000120560
19	UG6	Peugeot SA	FR0000121501
20	RY6	Remy Cointreau SA	FR0000130395
21	SK6	SEB SA	FR0000121709
22	SS6	SES SA	LU0088087324
23	BB6	Societe BIC SA	FR0000120966
24	SW6	Sodexo SA	FR0000121220
25	RC6	Teleperformance SA	FR0000051807
26	TF6	Television Francaise 1 SA	FR0000054900
27	HO6	Thales SA	FR0000121329
28	MF6	Wendel SA	FR0000121204