

EURONEXT DERIVATIVES NOTICE

Lisbon Market

No. NO150601DE2

Issue Date:

1 June 2015

Effective Date:

4 June 2015

GO LIVE DATE: CHANGE TO THE TICK SIZE OF DSP AND EDSP FOR PSI 20 INDEX FUTURES

Executive Summary

This Notice informs Members about the “go live date” for the change to the tick size of the Daily Settlement Price (“DSP”) and the Exchange Delivery Settlement Price (“EDSP”) for PSI 20 Index Future Contracts (contract code: PSI).

1. Further to Notice published on [20 April 2015](#), Euronext informs customers about the “go live date” for the change to the tick sizes of the Daily Settlement Price (“DSP”) and the Exchange Delivery Settlement Price (“EDSP”).
2. As from Thursday, the 4th June 2015 Euronext will calculate and publish the DSP and the EDSP with two decimals; the same as the underlying index.
 - 2.1. At this moment, at the end of each trading day, Euronext calculates and publishes the DSP rounded to a whole number. With this change, the DSP will be calculated and published with two decimals; the same as the underlying index.
 - 2.2. At this moment, on The Last Trading, Euronext calculates and publishes the EDSP (the Cash Market closing price of the PSI 20 Index at 17:40 CET) rounded to a whole number. With this change, the EDSP will be calculated and published with two decimals; the same as the underlying index. The first delivery month impacted by this change will be Jun15, on the 19th June.
3. Members are reminded that this change will have no impact on the trading tick size and tick value; these will remain unchanged:

Contract size	Tick size	Tick value
€ 1	1	€1

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