

EURONEXT DERIVATIVES NOTICE

Paris Market

No. NO201228DE

Issue Date:

28 December 2020

Effective Date:

8 January 2021

ERRATUM - INTRODUCTION OF SINGLE STOCK FUTURES PHYSICALLY SETTLED

Executive Summary

Please note that this Notice is an amended version of the Notices published on 16 December 2020 (No. NO201216DE1). The amendments comprise solely a change to the Relevant Exchange given in section 1.1 of the Notice on UB7, which has a Relevant Exchange of Euronext Amsterdam, instead of Euronext Paris. All other information remains unchanged.

This Notice informs Members of the introduction of Single Stock Futures Physically Settled on 39 names on the Paris Derivatives markets. The introduction will occur in two batches, the first on **8 January 2021** and the second on **22 January 2021**.

1. Introduction

1.1 Euronext intends to launch Single Stock Futures Physically Settled on the following names:

On 8 January 2021

Trading symbol	Name	ISIN code shares	Relevant Exchange	SSDF trading currency
BN7	BNP Paribas	FR0000131104	Euronext Paris	EUR
EA7	Airbus	NL0000235190	Euronext Paris	EUR
SA7	Sanofi	FR0000120578	Euronext Paris	EUR
MC7	LVMH	FR0000121014	Euronext Paris	EUR
TO7	Total	FR0000120271	Euronext Paris	EUR
GA7	Engie	FR0010208488	Euronext Paris	EUR
FT7	Orange	FR0000133308	Euronext Paris	EUR
SM7	Safran	FR0000073272	Euronext Paris	EUR
DA7	Danone	FR0000120644	Euronext Paris	EUR
KR7	Kering	FR0000121485	Euronext Paris	EUR
DG7	Vinci	FR0000125486	Euronext Paris	EUR
SU7	Schneider Electric	FR0000121972	Euronext Paris	EUR
AI7	Air Liquide	FR0000120073	Euronext Paris	EUR
OR7	L'Oréal	FR0000120321	Euronext Paris	EUR

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext London, Euronext Paris and Oslo Børs, referred to respectively as the Amsterdam, Brussels, Dublin, Lisbon, London, Paris and Oslo markets, as relevant. Euronext refers to Euronext N.V. and its affiliates.

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CS7	AXA	FR0000120628	Euronext Paris	EUR
EX7	Vivendi	FR0000127771	Euronext Paris	EUR
RI7	Pernod-Ricard	FR0000120693	Euronext Paris	EUR
EF7	EssilorLuxottica	FR0000121667	Euronext Paris	EUR

On 22 January 2021

Trading symbol	Name	ISIN code shares	Relevant Exchange	SSDF trading currency
GL7	Société Générale	FR0000130809	Euronext Paris	EUR
HI7	Hermès International	FR0000052292	Euronext Paris	EUR
DT7	Dassault Systemes	FR0000130650	Euronext Paris	EUR
LR7	Legrand	FR0010307819	Euronext Paris	EUR
ML7	Michelin	FR0000121261	Euronext Paris	EUR
CP7	Cap Gemini	FR0000125338	Euronext Paris	EUR
ST7	STMicroelectronics	NL0000226223	Euronext Paris	EUR
UB7	Unibail-Rodamco-Westfield	FR0013326246	Euronext Paris Euronext Amsterdam	EUR
SG7	Saint-Gobain	FR0000125007	Euronext Paris	EUR
VI7	Veolia Environnement	FR0000124141	Euronext Paris	EUR
CR7	Crédit Agricole	FR0000045072	Euronext Paris	EUR
UG7	Peugeot	FR0000121501	Euronext Paris	EUR
HO7	Thales	FR0000121329	Euronext Paris	EUR
CA7	Carrefour	FR0000120172	Euronext Paris	EUR
SW7	Sodexo	FR0000121220	Euronext Paris	EUR
PU7	Publicis Groupe	FR0000130577	Euronext Paris	EUR
EN7	Bouygues	FR0000120503	Euronext Paris	EUR
AT7	Atos SE	FR0000051732	Euronext Paris	EUR
AC7	Accor	FR0000120404	Euronext Paris	EUR
TE7	TechnipFMC	GB00BDSFG982	Euronext Paris	EUR
RN7	Renault	FR0000131906	Euronext Paris	EUR

- 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.

2. Market Maker information

2.1 The obligations and benefits for Market Makers are described in the Market Making Scheme for Derivative Markets document as published on the [Euronext website](#).

2.2 Qualifying Members wishing to apply for a Market Maker role should complete the online Market Making Registration Form available on our Connect2 portal at connect2.euronext.com. By submitting the Market Making Registration Form the member will confirm the Market Making Agreement. The [Market Making Agreement](#), as published on the Euronext website will consist of the following:

- Market Making General Terms and Conditions.
- Market Making Operational Terms.
- Market Making Registration Form and, where appropriate, any Update Form.

Customers who have additional questions are invited to contact the Client Services team.

Operational Client Services Desk

Telephone:

Belgium: +32 2620 0585
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Email: clientsupport@euronext.com

Service hours: 08:00 – 19:00 CET

Attachment 1

GENERIC CONTRACT SPECIFICATIONS FOR SINGLE STOCK FUTURES PHYSICALLY SETTLED

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.
UNIT OF TRADING	100 (Italian and UK Stock Futures 1,000)
PRICING UNIT/QUOTATION	EUR/CHF/GBX/NOK/SEK/DKK per share
MINIMUM PRICE MOVEMENT (TICK SIZE AND VALUE)	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	Initial lifetime: monthly for first 12 months, semi-annual up to five years (June, December cycle).
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
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	Physical settlement 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.