

## 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     | <del>Euronext Paris</del><br><b>Euronext Amsterdam</b> | 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](https://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  
France: +33 1 8514 8585  
Ireland: +353 1 6174 289  
Netherlands: +31 20 721 9585

Norway: +31 20 721 9585  
Portugal: +351 2 1060 8585  
UK: +44 207 660 8585

Email: [clientsupport@euronext.com](mailto:clientsupport@euronext.com)

Service hours: 08:00 – 19:00 CET

Attachment 1

**GENERIC CONTRACT SPECIFICATIONS FOR SINGLE STOCK FUTURES PHYSICALLY SETTLED**

|   |  |
|---|--|
| <b>CONTRACT SIZE</b>                                | One future normally equals rights over 100 underlying shares.<br>For Stock Futures on Italian shares and UK shares this is 1,000 underlying shares.  |
| <b>UNIT OF TRADING</b>                              | 100 (Italian and UK Stock Futures 1,000)   |
| <b>PRICING UNIT/QUOTATION</b>                       | EUR/CHF/GBX/NOK/SEK/DKK per share  |
| <b>MINIMUM PRICE MOVEMENT (TICK SIZE AND VALUE)</b> | Central Order Book & Large-in-Scale Facility:<br>EUR/CHF/NOK/SEK/DKK 0.0001 (EUR/CHF/NOK/SEK/DKK 0.01 per contract,<br>Italian SSFs EUR 0.10 per contract);<br>GBX 0.01 (GBX 10 per contract)  |
| <b>EXPIRY MONTHS</b>                                | Initial lifetime: monthly for first 12 months, semi-annual up to five years (June, December cycle).  |
| <b>INTRODUCTION OF NEW EXPIRY MONTHS</b>            | New delivery months are available for trading on the first business day after the expiry of a maturity   |
| <b>WHOLESALE SERVICES</b>                           | Large-in-Scale Facility (minimum size 250 contracts)   |
| <b>TRADING HOURS</b>                                | Central Order Book: 09:01 – 17:40 CET<br>Large-in-Scale Facility: 07:15 - 18:30 CET  |
| <b>TRADING PLATFORM</b>                             | OPTIQ  |
| <b>ALGORITHM</b>                                    | Central order book applies a price-time trading algorithm with priority given to the first order at the best price.  |
| <b>LAST TRADING DAY</b>                             | 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.<br><br>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. |
| <b>SETTLEMENT</b>                                   | Physical settlement based on the EDSP  |
| <b>SETTLEMENT DAY</b>                               | First business day after the Last Trading Day  |
| <b>EXCHANGE DELIVERY SETTLEMENT PRICE (EDSP)</b>    | The domestic cash market closing price of the underlying stock on the Last Trading Day.  |
| <b>CLEARING ORGANISATION</b>                        | LCH S.A.   |