

EURONEXT DERIVATIVES NOTICE

Paris Market

No. NO200129DE2

Issue Date:

29 January 2020

Effective Date:

7 February 2020

INTRODUCTION OF SINGLE STOCK FUTURES ON UBISOFT ENTERTAINMENT

Executive Summary

This Notice informs Members of the introduction of Single Stock Futures on Ubisoft Entertainment on the Paris Derivatives Market on 7 February 2020.

1. Introduction

- 1.1 Euronext intends to launch additional Single Stock Futures (SSF) on the Paris Derivatives Market on **7 February 2020**:

Trading symbol	Name	ISIN code shares	Relevant exchange	SSDF trading currency
US6	Ubisoft Entertainment	FR0000054470	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.

Further information:

Operational Client Services Desk clientsupport@euronext.com

Belgium +32 2 620 0585

France +33 1 8514 8585

Ireland: +353 1 617 4289

Netherlands +31 20 721 9585

Portugal +351 2 1060 8585

UK +44 20 7660 8585

Attachment 1

The contract specifications for Single Stock Futures are as follows:

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 (for 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)	EUR/CHF/NOK/SEK/DKK 0.0001 (EUR/CHF/NOK/SEK/DKK 0.01 per contract, for Italian SSFs EUR 0.10 per contract) GBX 0.01 (GBX 10.00 per contract)
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 (Additional monthly maturities up to 12 months available for certain contracts)
Introduction of new expiry months	New expiry months are available for trading on the first business day after the expiry of a maturity
Wholesale services	Large-in-Scale Trade Facility (minimum size 250 contracts)
Trading hours	Central Order Book 09:00 – 17:40 CET Large-in-Scale Trade 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 SSFs 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 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
Exchange Delivery Settlement Price (EDSP)	The domestic cash market closing price of the underlying stock on the Last Trading Day
Clearing organization	LCH S.A.