

EURONEXT DERIVATIVES NOTICE

Amsterdam Market

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Effective Date:

12 March 2018

AMENDMENT LARGE-IN-SCALE FACILITY TRADING HOURS FOR MORNINGSTAR[®] EUROZONE 50 INDEXSM FUTURE

Executive Summary

This notice informs Members of the amendment of the Large-in-Scale trading hours for the Morningstar[®] Eurozone 50 IndexSM future (FME). The new trading hours for the Large-in-Scale facility for the FME contract will be effective from Monday 12 March 2018.

The Large-in-Scale facility trading hours for the FME contract (currently 07:00 – 22:00) will be amended. The amended Large-in-Scale trading hours will be effective from Monday 12 March 2018. The new Large-in-Scale facility trading hours are:

Large-in-Scale Facility: 07:00 – 18:30

The amended product specifications are available in the attachment.

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

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Attachment 1: Contract specifications

Parameter	Morningstar Eurozone 50 Future
Exchange contract code	FME
Underlying	Morningstar® Eurozone 50 Index SM
Unit of trading	100
Contract Value	100 * Index level (e.g. 100 * 1,179.23 = €117,923,-)
Minimum price movement (tick size and value)	COB : 0.01 Index points (€ 1.00 per contract) Large in Scale: 0.01 Index points (€ 1.00 per contract)
Expiry months	3, 6, 9, 12 months quarterly (of the March, June, September, December cycle)
Introduction of new expiry months	New expiry months are available for trading on the first business day after the expiry of a maturity
Wholesale service	Large in Scale Facility, AtomX
Market	Amsterdam
Last trading day	Trading ceases at 18:00 CET on the third Friday of the expiry 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)	Price determined on the Last Trading Day as the closing price of the Morningstar® Eurozone 50 Index SM as calculated by S&P Dow Jones.
Clearing	LCH S.A.
Trading Hours	Central Order Book 08:00 – 18:00 CET Large in Scale Facility 07:00 –18:30 CET
Trading platform	UTP-D
Algorithm	Central order book applies a price-time trading algorithm with priority given to the first order at the best price

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