EURONEXT DERIVATIVES NOTICE

Paris Market	No. NO200228DE2
Issue Date:	28 February 2020
Effective Date:	13 March 2020

INTRODUCTION OF SINGLE STOCK FUTURES ON ELIOR GROUP

Executive Summary

This Notice informs Members of the introduction of Single Stock Futures (SSF) on Elior Group (ISIN code FR0011950732) on the Paris Derivatives Market on 13 March 2020.

1. Introduction

1.1 Euronext intends to launch Single Stock Futures (SSF) on Elior Group (SSF trading symbol: EH6) on the Derivatives Market of Euronext Paris. The launch of the SSF is planned for **13 March 2020**.

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 Connect 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:

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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, 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 Facility (minimum size 250 contracts)
Trading hours	Central Order Book: 09:00 – 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 rading 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 day (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
Clearing organisation	LCH S.A.