

# EURONEXT DERIVATIVES NOTICE

Oslo Market

No. NO220316DE

Issue Date:

16 March 2022

Effective Date:

1 April 2022

## TICK SIZE TABLE CHANGE FOR OBX INDEX FUTURES

### Executive Summary

This Notice informs Members of a change to the tick size table relevant for OBX Index Futures on **1 April 2022**.

### 1. Introduction

- 1.1 Euronext will make a change to the *Central Order Book Tick Table 6*, which will affect the OBX Index Future (OBF) contract. The change will be implemented on **17 March 2022** in the External User Acceptance (EUA) test environment and on **1 April 2022** in the Production environment.

### 2. Central Order Book Tick Table change

- 2.1 The *Central Order Book Tick Table 6* will be changed as described below, and the *Financial Derivatives tick sizes* document will be updated accordingly.
- 2.2 Current table:

**Central Order Book Tick Table 6**

| Front Month ratio | Not activated |
|-------------------|---------------|
| Minimum price     | Tick size     |
| 0.00              | 0.10          |
| 1000.00           | 0.25          |

- 2.3 New table from 1 April 2022:

**Central Order Book Tick Table 6**

| Front Month ratio | Not activated |
|-------------------|---------------|
| Minimum price     | Tick size     |
| 0.00              | 0.10          |
| 100.00            | 0.25          |

### 3. Cancellation of orders

- 3.1 After the close of business on Thursday 31 March 2022, any active GTC and GTD orders in the outright order book for the impacted contract, with a tick size different from 0.25,

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will be cancelled by the exchange. Orders can be (re)submitted on 1 April 2022 as of the Call phase.

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

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