

## EURONEXT DERIVATIVES NOTICE

Paris Market

No. NO221003DE4

Issue Date:

3 October 2022

Effective Date:

10 October 2022

### INTRODUCTION OF NEW CONTRACTS

#### Executive Summary

This Notice informs Members of the introduction of new Individual Equity Option contracts and a Single Stock Future on the Paris Market on 10 October 2022.

#### 1. Introduction

Euronext intends to launch new Individual Equity Option contracts and a Single Stock Future on the Paris Derivatives Market on **10 October 2022**.

| Product      | Trading symbol | Name           | ISIN code shares | Relevant Exchange | Trading currency | Settlement |
|--------------|----------------|----------------|------------------|-------------------|------------------|------------|
| Stock Option | QZ1            | Esker          | FR0000035818     | Euronext Paris    | EUR              | Physical   |
| Stock Option | NX1            | Nexity         | FR0010112524     | Euronext Paris    | EUR              | Physical   |
| Stock Future | BJ6            | Vilmorin & Cie | FR0000052516     | Euronext Paris    | EUR              | Cash       |

#### 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.

Clients 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/CEST

## Attachment 1

### GENERIC CONTRACT SPECIFICATIONS FOR SPOTLIGHT OPTIONS

|  |   |
|--|---|
| Contract size  | One option normally equals rights over 100 underlying shares <sup>1</sup> .   |
| Unit of trading  | 100   |
| Pricing unit/quotation   | EUR per share   |
| Minimum price movement (tick size)                               | See applicable tick size table <sup>2</sup>   |
| Option style   | American style<br>Holders of long positions are entitled to exercise their options before the expiration date.  |
| Expiry months  | 1, 2, 3 monthly   |
| Introduction of new exercise prices and exercise price intervals | See the document "Euronext Series Introduction Policy for Individual Equity Option Contracts" in "Related documentation" to find the series introduction policy.  |
| 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.<br>See the "LIS Thresholds" document for the minimum size thresholds.  |
| Euronext market  | Amsterdam   |
| Last trading day   | Trading ceases at 17:30 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. |
| Exercise   | Exercise is possible until 19:15 CET on any business day, extended to 19:45 CET on third Fridays <sup>3</sup>   |
| Settlement   | Physical delivery of 100 shares (or other such number of shares as determined by the terms of the contract) through the settlement system of LCH S.A.   |
| Settlement day   | Two business days after the exercise day  |
| Option premium   | Payable in full by the buyer on the business day following a transaction  |
| Clearing organization  | LCH S.A.  |
| Trading hours  | <b>Central Order Book:</b> 09:01 – 17:30 CET<br><br><b>Large-in-Scale Facility:</b><br>Normal trading day: 07:15 – 18:30 CET<br>Expiry day: 07:15 – 17:30 CET   |
| Trading platform   | Optiq   |

<sup>1</sup> Within an option class maturities with a non-standard contract size may be listed as a result of corporate actions. See the document "Unusual Contract sizes" in "Related documentation" to find an overview of these classes.

<sup>2</sup> See the document "Financial derivatives tick sizes" in "Related documentation" to find the applicable tick table per class.

<sup>3</sup> On the Last Trading Day, in-the-money options are automatically exercised, unless contrary instructions are received from the client/member. Please check the exact exercise rules with your broker.

## Attachment 2

### GENERIC CONTRACT SPECIFICATIONS FOR SINGLE STOCK FUTURES

|   |  |
|---|--|
| 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.   |
| Trading unit                              | 100 (Italian and UK Stock Futures 1,000)   |
| Pricing unit                              | EUR/CHF/GBX/NOK/SEK/DKK per share  |
| Minimum price movement                    | 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)  |
| Expiry months                             | Initial lifetime: monthly for first 12 months, semi-annual up to five years (June, December cycle).  |
| Introduction of new expiry months         | New delivery 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: 09:01 – 17:40 CET<br>Large-in-Scale Facility: 07:15 - 18:30 CET  |
| Trading platform                          | OPTIQ  |
| Matching 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.<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. |
| Settlement                                | Cash or physical settlement of underlying stock 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.   |