EURONEXT DERIVATIVES NOTICE

Paris Market | No. NO211129DE

Issue Date: 29 November 2021

Effective Date: 6 December 2021

INTRODUCTION OF EURONEXT EUROZONE ESG LARGE 80 INDEX OPTIONS & MINI OPTIONS

Executive Summary

This Notice informs Members of the introduction of new Euronext Eurozone ESG Large 80 Index Options and Mini Options on the Paris Derivatives Market on 6 December 2021.

1. Introduction

1.1 Euronext intends to launch Index Options & Mini Options on the Euronext Eurozone ESG Large 80 Index on the Paris Derivatives Market on 6 December 2021:

Product	Trading symbol	Name	Underlying ISIN	Relevant Exchange	Trading currency	Settlement
Index Option	ESO	Euronext Eurozone ESG Large 80 Option	FR0013468832	Euronext Paris	EUR	Cash
Index Option	MSO	Euronext Eurozone ESG Large 80 Mini Option	FR0013468832	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. 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.

The Euronext Markets comprise the markets operated by Borsa Italiana, Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext Paris and Oslo Børs, referred to respectively as the Milan, Amsterdam, Brussels, Dublin, Lisbon, Paris and Oslo markets, as relevant. Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at www.euronext.com/terms-use.

INTERNAL USE ONLY

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

Operational Client Services Desk

Telephone:

Belgium:	+32 2620 0585	Norway:	+31 20 721 9585
France:	+33 1 8514 8585	Portugal:	+351 2 1060 8585
Ireland:	+353 1 6174 289	UK:	+44 207 660 8585
Netherlands:	+31 20 721 9585		

Email: clientsupport@euronext.com

Service hours: 08:00 – 19:00 CET

INTERNAL USE ONLY

Appendix

CONTRACT SPECIFICATIONS FOR ESG 80 OPTIONS

Unit of trading	10
Pricing unit	EUR
Minimum price movement	Central Order Book: 0.5 index point (€5 per contract) Large-in-Scale Facility: 0.1 index point (€1 per contract)
Option Style	European style Holders of long positions are only entitled to exercise their options on 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 delivery months are available for trading on the first business day after the expiry of a maturity
Wholesale services	Large-in-Scale Facility. See the “LIS Thresholds” document for the minimum size thresholds
Euronext market	Paris
Last trading day	Trading ceases at 16:00 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.
Settlement	Cash settlement based on the EDSP
Settlement day	First business day 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	**Central Order Book**: 09:01 – 17:30 CET **Large-in-Scale Facility**: Normal trading day: 07:15 – 18:30 CET
Trading platform	OPTIQ
Algorithm	Central order book applies a Price Pro Rata trading algorithm. With this algorithm priority is given to orders at the best price (highest for a bid, lowest for an offer). If there are several orders at this best price, equal priority is given to every order at this price and incoming business is divided among these orders in proportion to their volume

INTERNAL USE ONLY

CONTRACT SPECIFICATIONS FOR ESG 80 MINI OPTIONS

Unit of trading	1
Pricing unit	EUR
Minimum price movement	Central Order Book: 0.5 index point (€0.5 per contract) Large-in-Scale Facility: 0.1 index point (€0.1 per contract)
Option Style	European style Holders of long positions are only entitled to exercise their options on 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 delivery months are available for trading on the first business day after the expiry of a maturity
Wholesale services	Large-in-Scale Facility. See the “LIS Thresholds” document for the minimum size thresholds
Euronext market	Paris
Last trading day	Trading ceases at 16:00 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.
Settlement	Cash settlement based on the EDSP
Settlement day	First business day 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	**Central Order Book**: 09:01 – 17:30 CET **Large-in-Scale Facility**: Normal trading day: 07:15 – 18:30 CET
Trading platform	OPTIQ
Algorithm	Central order book applies a Price Pro Rata trading algorithm. With this algorithm priority is given to orders at the best price (highest for a bid, lowest for an offer). If there are several orders at this best price, equal priority is given to every order at this price and incoming business is divided among these orders in proportion to their volume

INTERNAL USE ONLY