

## EURONEXT DERIVATIVES NOTICE

Paris Market

No. NO210809DE

Issue Date:

9 August 2021

Effective Date:

6 September 2021

## INTRODUCTION OF THE OPTION ON EURONEXT EUROZONE BANKS INDEX

### Executive Summary

This Notice informs Members of the introduction of the Euronext® Eurozone Banks Index Option on the Paris Derivatives Market on **6 September 2021**.

### 1. Introduction

- 1.1 Euronext intends to launch a new option on Euronext® Eurozone Banks Index on the Paris Derivatives Market on **6 September 2021**:

| Trading symbol | Name                           | ISIN code underlying index | Relevant Exchange | Trading currency |
|----------------|--------------------------------|----------------------------|-------------------|------------------|
| EBO            | Euronext® Eurozone Banks Index | NL0015000AR3               | Euronext Paris    | EUR              |

- 1.2 The underlying value of this option is the Euronext® Eurozone Bank Index points in relation to a contract size of 50 units. The full contract specifications are set out in the appendix.

### 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.

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](http://www.euronext.com/terms-use).

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

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Service hours: 08:00 – 19:00 CET

## Appendix

**CONTRACT SPECIFICATIONS FOR EUROZONE BANKS INDEX OPTION**

|  |  |
|--|--|
| Contract name                                | Euronext® Eurozone Banks Index Option  |
| Exchange contract code                       | EBO  |
| Euronext Derivative Market                   | Paris  |
| Underlying indices                           | Euronext Eurozone Banks Index  |
| Contract size                                | Contract valued at € 50 per index point (e.g. value € 25,000 at 500)   |
| Unit of trading                              | 50   |
| Pricing unit/quotation                       | Index points (e.g. 300)  |
| Minimum price movement (tick size and value) | Central Order Book: 0.25 index point (€ 12.5 per contract)<br>Large-in-Scale Facility: 0.01 index point (€ 0.5 per contract)   |
| Expiry months                                | 1, 2, 3 monthly; 6, 9, 12, 15, 18, 21, 24 months quarterly (of the March, June, September, December cycle) and 36, 48, 60 months yearly (of the December cycle)  |
| Introduction of new delivery months          | New delivery months are available for trading on the first business day after the expiry of a maturity   |
| Wholesale services                           | Large-in-Scale   |
| Euronext market                              | Paris  |
| Last trading day                             | Trading ceases at 12:00 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 Last Trading Day  |
| Exchange Delivery Settlement Price (EDSP)    | Price determined on the Last Trading Day. Euronext calculates the settlement index as the arithmetic mean of all index values calculated and disseminated between 11:50 and 12:00 CET, rounded to two decimal places (0.01). Such settlement index is taken to produce the closing settlement price. |
| Clearing organization                        | LCH S.A.   |
| Trading hours                                | Central Order Book: 09:01 - 17:30 CET<br>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   |
| Minimum size LIS trade (pre-trade threshold) | 10 lots  |