# EURONEXT DERIVATIVES NOTICE

Amsterdam Market | No. NO200731DE1

Issue Date: 31 July 2020

Effective Date: 14 August 2020

**INTRODUCTION OF OPTIONS ON JDE PEET'S**


**Executive Summary**

This notice informs Members of the introduction of a new option class on JDE Peet's (ISIN code NL0014332678) in the standard options segment and invites Members to apply for Market Maker roles.


**1. Introduction**

1.1 Euronext intends to launch options on JDE Peet's (option trading symbol: JDE) in the standard options segment on the Derivatives Market of Euronext Amsterdam. The launch of the options is planned for **14 August 2020** (see attachment 1 for contract specifications).

**2. Market Maker information**

2.1 The obligations and benefits for Market Makers are described in the Market Making Scheme for Derivatives Markets document as published on the Euronext website. The specific Market Maker parameters for this contract are:

| | |
|---|---|
| Required maturities (Up to & including) | 12 months |
| Quotation period | 09:01 – 17:30 |
| Quote Size | 10 |
| Spread Class | Amsterdam IEO Group 10 |
| Presence time | 85% |
| % number of strikes in the NTM Area | 50% |
| Larger size multiple | 1.5 |
| Tighter spread multiple | 0.8 |
| Package ID | N/A |
| Standard Market Maker fee | €0.08 |
| Additional Rebate table | Spread Table 3 |


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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.

**3. Price Limits**

3.1 The applicable price limits will be available via the Euronext Market Data.

Further information:

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Attachment 1

**The contract specifications for options are as follows:**

| | |
|---|---|
| Contract size | 100 shares |
| Trading unit | 100 |
| Pricing unit | 1 |
| Currency | Euro |
| Option price | Premium x trading unit |
| **Minimum price movement** | Product Specification: Central Order Book Tick Table 2<br>Standing Data: TicksizetableID 6 |
| Wholesale services | Large-in-Scale Facility (minimum size 250 contracts)<br><br>Request For Cross (minimum size 1 contract) |
| Trading hours | Central Order Book, Request For Cross: 09:01 – 17:30 CET<br>Large-in-Scale Facility: 07:15 – 18:30 CET |
| Option style | American |
| Expiry months | Initial lifetime: 1, 2, 3 monthly (Cycle: Every month), 6, 9, 12 months quarterly (Cycle: March, June, September, December) |
| Last trading day | Until 17:30 CET on the third Friday of each expiry month, provided this is a business day. If not, the Last Trading Day shall be the last business day preceding the third Friday in the expiry month. |
| Settlement | Delivery of 100 shares through the settlement system of LCH S.A. |
| Clearing organisation | LCH S.A. |