

# EURONEXT DERIVATIVES NOTICE

Amsterdam Market

No. NO210902DE

Issue Date:

2 September 2021

Effective Date:

11 October 2021

## TICK SIZE CHANGE FOR WEEKLY INDIVIDUAL EQUITY OPTIONS

### Executive Summary

This Notice informs Members of a tick size change for weekly individual equity options in the Amsterdam Derivatives Market per 11 October 2021.

### 1. Introduction

- 1.1 Euronext will change the tick size for weekly individual equity options in the Amsterdam Derivatives Market per 11 October 2021. The tick size of the weekly option contracts will be aligned with the tick size of the corresponding monthly contract (i.e. ASML Holding NV weekly options will have the same tick size as ASML Holding NV monthly options).

### 2. Impacted contracts

- 2.1 The following changes shall be made to weekly individual equity option contracts:

| Name  | Contract Codes     | Current tick table              | New tick table                  |
|---|--------------------|---------------------------------|---------------------------------|
| ABN AMRO Bank - Weekly Option               | 1AB, 2AB, 4AB, 5AB | Central Order Book Tick Table 1 | Central Order Book Tick Table 3 |
| AEGON Weekly Option                         | 1AG, 2AG, 4AG, 5AG | Central Order Book Tick Table 1 | Central Order Book Tick Table 3 |
| Ahold Delhaize, Koninklijke - Weekly Option | 1AH, 2AH, 4AH, 5AH | Central Order Book Tick Table 1 | Central Order Book Tick Table 3 |
| Air France-KLM - Weekly Option              | 1AF, 2AF, 4AF, 5AF | Central Order Book Tick Table 1 | Central Order Book Tick Table 2 |
| Akzo Nobel NV - Weekly Option               | 1AK, 2AK, 4AK, 5AK | Central Order Book Tick Table 1 | Central Order Book Tick Table 3 |
| ArcelorMittal Weekly Option                 | 1MT, 2MT, 4MT, 5MT | Central Order Book Tick Table 1 | Central Order Book Tick Table 3 |
| ASML Holding NV - Weekly Option             | 1AS, 2AS, 4AS, 5AS | Central Order Book Tick Table 1 | Central Order Book Tick Table 3 |
| Heineken NV - Weekly Option                 | 1HE, 2HE, 4HE, 5HE | Central Order Book Tick Table 1 | Central Order Book Tick Table 3 |
| ING Groep Weekly Option                     | 1IN, 2IN, 4IN, 5IN | Central Order Book Tick Table 1 | Central Order Book Tick Table 3 |

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|  |                    |                                 |                                 |
|--|--------------------|---------------------------------|---------------------------------|
| Philips NV Koninklijke - Weekly Option | 1PH, 2PH, 4PH, 5PH | Central Order Book Tick Table 1 | Central Order Book Tick Table 3 |
| Royal Dutch Weekly Option              | 1RD, 2RD, 4RD, 5RD | Central Order Book Tick Table 1 | Central Order Book Tick Table 3 |
| SBM Offshore NV - Weekly Option        | 1SB, 2SB, 4SB, 5SB | Central Order Book Tick Table 1 | Central Order Book Tick Table 2 |
| TomTom - Weekly Option                 | 1TT, 2TT, 4TT, 5TT | Central Order Book Tick Table 1 | Central Order Book Tick Table 2 |
| Unilever NV - Weekly Option            | 1UN, 2UN, 4UN, 5UN | Central Order Book Tick Table 1 | Central Order Book Tick Table 3 |

### 3. Central Order Book Tick tables

3.1 The applicable Central Order Book Tick Tables are as follows:

**Central Order Book Tick Table 1**

| Front Month ratio | Not activated |
|-------------------|---------------|
| Minimum price     | ticksize      |
| 0.00              | 0.01          |

**Central Order Book Tick Table 2**

| Front Month ratio | Not activated |
|-------------------|---------------|
| Minimum price     | ticksize      |
| 0.00              | 0.01          |
| 0.50              | 0.05          |

**Central Order Book Tick Table 3**

| Front Month ratio | Not activated |
|-------------------|---------------|
| Minimum price     | ticksize      |
| 0.00              | 0.01          |
| 5.00              | 0.05          |

3.2 The full overview of tick sizes for Amsterdam derivatives is available on the website [here](#).

### 4. Cancellation of orders

4.1 After the close of business on Friday 8 October 2021, any active GTC and GTD orders in the orderbook for the impacted contracts will be cancelled by the exchange. Orders can be (re)submitted on Monday 11 October as of the pre-open phase.

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

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