EURONEXT DERIVATIVES NOTICE

Paris Market — No. NO220624DE

Issue Date: 24 June 2022

Effective Date: 27 June 2022

INTRODUCTION OF ADDITIONAL MATURITIES ON THE STOCK OPTION ON ÉLECTRICITÉ DE FRANCE

Executive Summary

This Notice informs Members of the introduction of additional maturities on the Électricité de France Stock Option on **27 June 2022** on the Paris Derivatives Market.

Euronext is pleased to inform Members of the introduction of:

- Half yearly maturities up to 3 years on the June/December cycle and yearly maturities up to 5 years on the December cycle on the Électricité de France Stock option.

The new maturities will be available as of 27 June 2022. These new maturities are being introduced at client request and will provide members with more maturities to choose from.

Product	Trading symbol	Name	ISIN code shares	Relevant Exchange	Trading currency	Settlement
Stock Option	DF1	Électricité de France	FR0010242511	Euronext Paris	EUR	Physical

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

Operational Client Services Desk

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Service hours: 08:00 – 19:00 CET/CEST

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Attachment

GENERIC CONTRACT SPECIFICATIONS FOR EQUITY OPTIONS (American Style)

Contract size	One option normally equals rights over 100 underlying shares.
Unit of trading	100
Pricing unit/quotation	EUR per share
Minimum price movement (tick size)	See applicable tick size table[1]
Option style	American style Holders of long positions are entitled to exercise their options before the expiration date. [2]
Expiry months	Weekly; 1, 2, 3 monthly; 6, 9, 12 months quarterly (of the March, June, September, December cycle); 18, 24, 30, 36 months half yearly (of the June, December cycle) and 48, 60 months yearly (of the December cycle). See the document "Expiry Months Listed Per Class" in "Related documentation" to find out which expiry months are listed per class.
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. See the "LIS Thresholds" document for the minimum size thresholds.
Euronext market	Paris
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[2]
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	**Central Order Book**: 09:01 – 17:30 CET **Large-in-Scale Facility:** Normal trading day: 07:15 – 18:30 CET Expiry day: 07:15 – 17:30 CET
Trading platform	Optiq

[1] *See the document "Financial derivatives tick sizes" in "Related documentation" to find the applicable tick table per class.*

[2] *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.*

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