EURONEXT DERIVATIVES NOTICE

Paris Market — No. NO220831DE

Issue Date: 31 August 2022

Effective Date: 5 September 2022

INTRODUCTION OF NEW CONTRACT

Executive Summary

This Notice informs Members of the introduction of the Euronext Eurozone Banks Dividend Index Future on the Paris Derivatives Market on 5 September 2022.

1. Introduction

Euronext intends to launch Euronext Eurozone Banks Dividend Index Future on the Paris Derivatives Market on **5 September 2022**:

Product	Trading symbol	Name	ISIN code shares	Exchange	Trading currency	Settlement
Index future	EBD	Euronext Eurozone Banks Dividend Index Future	FRIX00000193	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.

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

CONTRACT SPECIFICATIONS

CONTRACT SPECIFICATIONS	Euronext Eurozone Banks Dividend Index Future
EXCHANGE CONTRACT CODE	EBD
CONTRACT SIZE	Contract valued at € 500 per index point (e.g. value € 10,000 at 20.0000)
UNIT OF TRADING	500
PRICING UNIT/QUOTATION	Index points (e.g. 20.00)
MINIMUM PRICE MOVEMENT (TICK SIZE AND VALUE)	Central Order Book: 0.05 index point (€ 25 per contract) Large-in-Scale Facility: 0.0001 index points (€0.05 per contract)
EXPIRY MONTHS	3, 6, 9, 12, 15, 18, 21, 24 months quarterly (of the March, June, September, December cycle); 36, 48, and 60 months yearly (of the December cycle)
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.
MINIMUM BLOCK SIZE	3 lots
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)	The settlement value of the Euronext Eurozone Banks Dividend Index as published at 12:00 (CET) on the third Friday of the delivery month, rounded to two decimal places.
CLEARING ORGANIZATION	LCH S.A.
TRADING HOURS	Central Order Book: 09:00 – 18:30 CET 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.

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