EURONEXT DERIVATIVES NOTICE

Oslo Market	No. NO220926DE3
Issue Date:	26 September 2022
Effective Date:	3 October 2022

INTRODUCTION OF NEW CONTRACTS

Executive Summary
This Notice informs Members of the introduction of Spotlight Options and Single Stock Futures on the Oslo Derivatives Market on 3 October 2022.

1. Introduction

Euronext intends to launch new Spotlight Options and Single Stock Futures on the Oslo Derivatives Market on **3 October 2022**:

Trading symbol	Name	ISIN code shares	Contract type	Relevant Exchange	Trading currency	Settlement
ACC	Aker Carbon Capture	NO0010890304	Option	Oslo Børs	NOK	Physical
ADE	Adevinta	NO0010844038	Option	Oslo Børs	NOK	Physical
AUT	Autostore Holdings	BMG0670A1099	Option	Oslo Børs	NOK	Physical
GOG	Golden Ocean Group	BMG396372051	Option	Oslo Børs	NOK	Physical
VAR	Vår Energi	NO0011202772	Option	Oslo Børs	NOK	Physical
VR6	Vår Energi	NO0011202772	Future	Oslo Børs	NOK	Cash
VR7	Vår Energi	NO0011202772	Future	Oslo Børs	NOK	Physical

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.

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

Operational Client Services Desk

Telephone:

Belgium:	+32 2620 0585	Norway:	+31 20 721 9585
France:	+33 1 8514 8585	Portugal:	+351 2 1060 8585
Ireland:	+353 1 6174 289	UK:	+44 207 660 8585
Netherlands:	+31 20 721 9585		

Email: clientsupport@euronext.com

Service hours: 08:00 – 19:00 CET/CEST

Appendix

CONTRACT SPECIFICATIONS FOR EQUITY OPTIONS LISTED ON THE OSLO DERIVATIVES MARKET

Contract size	One option normally equals rights over 100 underlying shares[1]
Trading unit	100
Pricing unit	NOK per share
Minimum price movement	Central Order Book: If the premium of an order at order entry is below or equal to NOK 0.25, the tick size is NOK 0.01 (NOK 1 per contract); if the premium of an order at order entry is between NOK 0.25 and 4.00, the tick size is NOK 0.05 (NOK 5 per contract); if the premium of an order at order entry is between NOK 4.00 and 8.00, the tick size is NOK 0.10 (NOK 10 per contract); if the premium of an order at order entry is above NOK 8.00, the tick size is NOK 0.25 (NOK 25 per contract). Large-in-Scale Facility: NOK 0.0001 (NOK 0.01 per contract)
Expiry months	1, 2, 3 monthly; 6, 9, 12 months quarterly (of the March, June, September, December cycle)
Introduction of new expiry months	New delivery months are available for trading on the first business day after the expiry of a maturity
Wholesale services	Large-in-Scale Facility
Trading hours	Central Order Book: 09:01 – 16:20 CET Large-in-Scale Facility: 07:15 - 18:30 CET
Trading platform	Optiq
Matching algorithm	Central order book applies a price-time trading algorithm with priority given to the first order at the best price
Last trading day	Trading ceases at 16:20 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	The premium settlement date is the first trading day after the trading date, provided that premium settlement is specified in the contract document. The stock settlement date is two trading days after the exercise day
Exchange Delivery Settlement Price (EDSP)	The cash market closing price of the underlying stock on the Last Trading Day
Clearing organisation	LCH S.A.

[1] *Within an option class maturities with a non-standard contract size may be listed as a result of corporate actions. See the document "Unusual Contract sizes" in "Related documentation" to find an overview of these classes.*

[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.*

CONTRACT SPECIFICATIONS FOR SINGLE STOCK FUTURES LISTED ON THE OSLO DERIVATIVES MARKET

Contract size	One future normally equals rights over 100 underlying shares
Trading unit	100
Pricing unit	NOK per share
Minimum price movement	Central Order Book: NOK 0.01 per contract Large-in-Scale Facility: 0.0001
Expiry months	1, 2, 3 monthly; 6, 9, 12 months quarterly (of the March, June, September, December cycle)
Introduction of new expiry months	New delivery months are available for trading on the first business day after the expiry of a maturity
Wholesale services	Large-in-Scale Facility
Trading hours	Central Order Book: 09:01 – 16:20 CET Large-in-Scale Facility: 07:15 - 18:30 CET
Trading platform	Optiq
Matching algorithm	Central order book applies a price-time trading algorithm with priority given to the first order at the best price.
Last trading day	Trading ceases at 16:20 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 or physical settlement of underlying stock on the EDSP
Settlement day	The premium settlement date is the first trading day after the trading date, provided that premium settlement is specified in the contract document. In case of physical settlement: the stock settlement date is two trading days after the exercise day.
Exchange Delivery Settlement Price (EDSP)	The cash market closing price of the underlying stock on the Last Trading Day
Clearing organisation	LCH S.A.