

EURONEXT DERIVATIVES NOTICE

Paris Market

No. NO220829DE

Issue Date:

29 August 2022

Effective Date:

5 September 2022

INTRODUCTION OF NEW CONTRACTS

Summary

This Notice informs Members of the introduction of 7 European Style options on the Paris Derivatives Market on 5 September 2022.

1. Introduction

Euronext intends to launch 7 European Style options on the Paris Derivatives Market on **5 September 2022**.

| Trading symbol | Name | ISIN code shares | Relevant Exchange | Trading currency | Settlement |
|----------------|----------------------|------------------|-------------------|------------------|------------|
| DS4 | Dassault Systemes | FR0014003TT8 | Euronext Paris | EUR | Physical |
| EF4 | EssilorLuxottica | FR0000121667 | Euronext Paris | EUR | Physical |
| EZ4 | Eurofins Scientific | FR0014000MR3 | Euronext Paris | EUR | Physical |
| HI4 | Hermes International | FR0000052292 | Euronext Paris | EUR | Physical |
| PU4 | Publicis | FR0000130577 | Euronext Paris | EUR | Physical |
| SM4 | Safran | FR0000073272 | Euronext Paris | EUR | Physical |
| WL4 | Worldline | FR0011981968 | Euronext Paris | EUR | 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

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Service hours: 08:00 – 19:00 CET/CEST

Attachment

CONTRACT SPECIFICATIONS FOR PARIS LISTED STOCK OPTIONS (EUROPEAN STYLE)

| | |
|---|--|
| CONTRACT SIZE | One option normally equals rights over 100 underlying shares |
| UNIT OF TRADING | 100 at contract initiation |
| PRICING UNIT/QUOTATION | Euros per share |
| MINIMUM PRICE MOVEMENT (TICK SIZE AND VALUE) | Central Order Book: €0.01 (€1 per contract) Large-in-Scale Facility: €0.0001 (€0.001 per contract) |
| OPTION STYLE | European style Holders of long positions are only entitled to exercise their options <u>on</u> the expiration date. |
| EXPIRY MONTHS | 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 "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 19:45 CET on the Last Trading Day only [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: 07:15 – 18:30 CET |
| TRADING PLATFORM | Optiq |
| ALGORITHM | Central order book applies a Price Pro Rata trading algorithm. With this algorithm priority is given to orders at the best price (highest for a bid, lowest for an offer). If there are several orders at this best price, equal priority is given to every order at this price and incoming business is divided among these orders in proportion to their volume. |