

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.

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

Operational Client Services Desk

Telephone:

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 France: +33 1 8514 8585
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Email: clientsupport@euronext.com

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. |