

# EURONEXT DERIVATIVES NOTICE

Oslo Market

No. NO230109DE

Issue Date:

9 January 2023

Effective Date:

13 January 2023

## CHANGE OF SERIES INTRODUCTION POLICY FOR OBX INDEX OPTIONS

### Executive Summary

This Notice informs Members of a change to the series introduction policy for OBX Index Options that will become effective 13 January 2023.

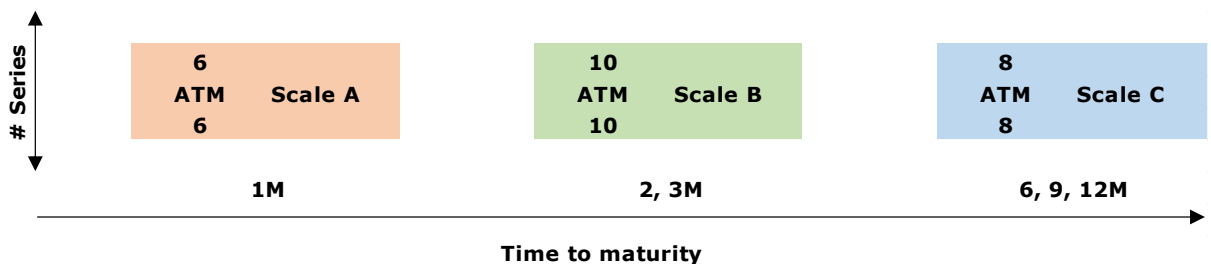
### 1. Introduction

Euronext intends to change the series introduction policy for OBX Index Options as described below. The change will be implemented on 13 January 2023.

### 2. Description of the change

2.1 Euronext determines the minimum number of series to be introduced for Index Options per Maturity and per scale (A-C), as illustrated in the graphic below, where a new scale (A) has been added for maturities less than one month:

OBX Index Options – Series Introduction Policy: Scale



2.2 Exercise price Intervals are applied depending on the Exercise Price Range and the Scale (A-C) as follows:

OBX Index Options – Series Introduction Policy – Intervals (Index points)

Exercise Price Range	Exercise Price Interval		
	Scale A	Scale B	Scale C
- < 150.00	1.00	3.00	6.00
150.00 - < 500.00	2.50	5.00	10.00
500.00 - < 1000.00	5.00	10.00	20.00
> 1000.00 -	10.00	20.00	40.00

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2.3 The document *Series introduction policy for Oslo Bors IEO and OBX index options* will be updated accordingly.

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

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