EURONEXT DERIVATIVES NOTICE

Amsterdam Market — No. NO210201DE2

Issue Date: 1 February 2021

Effective Date: 5 February 2021

INTRODUCTION OF OPTIONS ON SIEMENS AG AND SIEMENS ENERGY AG

Executive Summary

This notice informs Members of the introduction of new options on Siemens AG and Siemens Energy AG on the Amsterdam Derivatives Market on **5 February 2021**.

1. Introduction

1.1 Euronext intends to launch equity options on the Amsterdam Derivatives Market on **5 February 2021**:

Trading symbol	Name	ISIN code shares	Relevant Exchange	Trading currency
MHQ	Siemens AG	DE0007236101	Euronext Amsterdam	EUR
MNQ	Siemens Energy AG	DE000ENER6Y0	Euronext Amsterdam	EUR

2. Market Maker information

2.1 The obligations and benefits for Market Makers are described in the Market Making Scheme for Derivatives Markets document as published on the Euronext website. The specific Market Maker parameters for this contract are:

	Siemens AG (MHQ)	Siemens Energy AG (MNQ)
Required maturities (Up to & including)	12 months	12 months
Quotation period	09:01 – 17:30	09:01 – 17:30
Quote Size	25	25
Spread Class	Amsterdam IEO Group 03	Amsterdam IEO Group 07
Presence time	85%	85%
% number of strikes in the NTM Area	50%	50%
Larger size multiple	1.5	1.5
Tighter spread multiple	0.8	0.8
Additional Rebate table	Additional Rebate Table 3	Additional Rebate Table 3

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext London, Euronext Paris and Oslo Børs, referred to respectively as the Amsterdam, Brussels, Dublin, Lisbon, London, Paris and Oslo markets, as relevant. Euronext refers to Euronext N.V. and its affiliates.

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2.2 Qualifying Members wishing to apply for a Market Maker role should complete the online Market Making Registration Form available on our Connect 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
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Email: clientsupport@euronext.com

Service hours: 08:00 – 19:00 CET

Appendix

GENERIC CONTRACT SPECIFICATIONS FOR EQUITY OPTIONS - GERMAN

Contract size	One option normally equals rights over 100 underlying shares[1].
Unit of trading	100
Pricing unit/quotation	Euros per share
Minimum price movement (tick size)	See applicable tick size table[2]
Option style	American style Holders of long positions are entitled to exercise their options before the expiration date.
Expiry months	Weekly; 1, 2, 3 monthly; 6, 9, 12 months quarterly (of the March, June, September, December cycle); 18, 24, 30, 36 months half yearly (of the June, December cycle).
Introduction of new exercise prices and exercise price intervals	See the document "Euronext 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	Amsterdam
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 on Euronext or on Deutsche Boerse Xetra, the Last Trading Day shall normally be the last business day preceding the third Friday as long as both Euronext and Deutsche Boerse Xetra have a business day.
Exercise	Exercise is possible until 19:15 CET on any business day, extended to 19:45 CET on third Fridays[3]
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:** Normal trading day: 07:15 – 18:30 CET Expiry day: 07:15 – 17:30 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

[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] *See the document "Financial derivatives tick sizes" in "Related documentation" to find the applicable tick table per class.*

[3] *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.*