

EURONEXT DERIVATIVES NOTICE

Paris Market

No. NO211129DE

Issue Date:

29 November 2021

Effective Date:

6 December 2021

INTRODUCTION OF EURONEXT EUROZONE ESG LARGE 80 INDEX OPTIONS & MINI OPTIONS

Executive Summary

This Notice informs Members of the introduction of new Euronext Eurozone ESG Large 80 Index Options and Mini Options on the Paris Derivatives Market on 6 December 2021.

1. Introduction

- 1.1 Euronext intends to launch Index Options & Mini Options on the Euronext Eurozone ESG Large 80 Index on the Paris Derivatives Market on 6 December 2021:

| Product | Trading symbol | Name | Underlying ISIN | Relevant Exchange | Trading currency | Settlement |
|--------------|----------------|--|-----------------|-------------------|------------------|------------|
| Index Option | ESO | Euronext Eurozone ESG Large 80 Option | FR0013468832 | Euronext Paris | EUR | Cash |
| Index Option | MSO | Euronext Eurozone ESG Large 80 Mini Option | FR0013468832 | 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.

The Euronext Markets comprise the markets operated by Borsa Italiana, Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext Paris and Oslo Børs, referred to respectively as the Milan, Amsterdam, Brussels, Dublin, Lisbon, Paris and Oslo markets, as relevant. Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at www.euronext.com/terms-use.

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

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Service hours: 08:00 – 19:00 CET

Appendix

CONTRACT SPECIFICATIONS FOR ESG 80 OPTIONS

| | |
|--|---|
| Unit of trading | 10 |
| Pricing unit | EUR |
| Minimum price movement | Central Order Book: 0.5 index point (€5 per contract) Large-in-Scale Facility: 0.1 index point (€1 per contract) |
| Option Style | European style Holders of long positions are only entitled to exercise their options on the expiration date. |
| Expiry months | 1, 2, 3 monthly |
| 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 delivery 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 16:00 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 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 |
| 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 |

CONTRACT SPECIFICATIONS FOR ESG 80 MINI OPTIONS

| | |
|--|---|
| Unit of trading | 1 |
| Pricing unit | EUR |
| Minimum price movement | Central Order Book: 0.5 index point (€0.5 per contract) Large-in-Scale Facility: 0.1 index point (€0.1 per contract) |
| Option Style | European style Holders of long positions are only entitled to exercise their options on the expiration date. |
| Expiry months | 1, 2, 3 monthly |
| 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 delivery 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 16:00 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 exercise day |
| Option premium | Payable in full by the buyer on the business day following a transaction |
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