EURONEXT DERIVATIVES NOTICE

Paris Market — No. NO210719DE3

Issue Date: 19 July 2021

Effective Date: 26 July 2021

INTRODUCTION OF STOCK OPTIONS AND SPOTLIGHT OPTIONS

Executive Summary

This Notice informs Members of the introduction of Stock Options on Valneva, Trigano and Albioma on the Paris Derivatives Market on 26 July 2021.

1. Introduction

1.1 Euronext intends to launch Stock Options on the Paris Derivatives Market on **26 July 2021**:

Product	Trading symbol	Name	ISIN code shares	Relevant exchange	Trading currency	Settlement
Stock Option	WZ1	Valneva SE	FR0004056851	Euronext Paris	EUR	Physical
Stock Option	CD1	Trigano SA	FR0005691656	Euronext Paris	EUR	Physical
Stock Option	WC1	Albioma SA	FR0000060402	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.

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.

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

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Service hours: 08:00 – 19:00 CET

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Attachment 1

GENERIC CONTRACT SPECIFICATIONS FOR EQUITY OPTIONS

Contract size	One option normally equals rights over 100 underlying shares[1].
Unit of trading	100
Pricing unit/quotation	EUR 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	1, 2, 3 monthly; 6, 9, 12 months quarterly (of the March, June, September, 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	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 19:15 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 – 16:20 CET **Large-in-Scale Facility:** Normal trading day: 07:15 – 18:30 CET Expiry day: 07:15 – 17:30 CET
Trading platform	Optiq

[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.*

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