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.

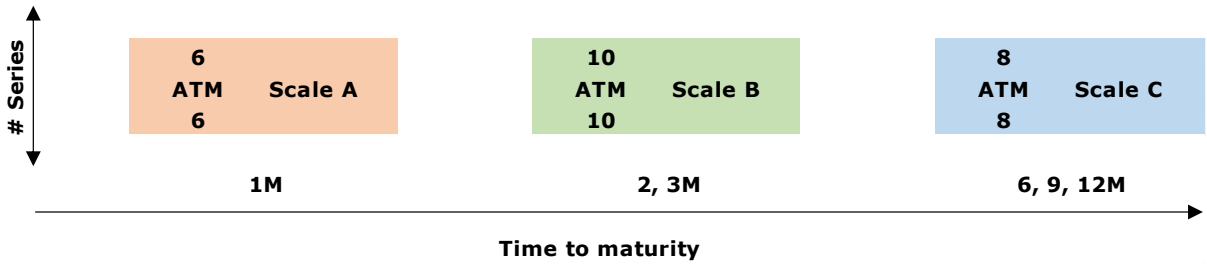
1. Introduction

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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