

## EURONEXT DERIVATIVES NOTICE

Paris Market

No. NO240219DE

Issue Date:

19 February 2024

Effective Date:

26 February 2024

### INTRODUCTION OF NEW CONTRACTS

#### Executive Summary

This Notice informs Members of the introduction of new Daily Option contracts on the CAC 40 Index with a unit of trading of 10 on the Paris Market on 26 February 2024.

#### 1. Introduction

Euronext intends to launch new Daily Option contracts on the CAC 40 Index on the Paris Derivatives Market on **26 February 2024**.

| Product               | Trading symbol | Name                       | ISIN code shares | Relevant Exchange | Trading currency | Settlement |
|-----------------------|----------------|----------------------------|------------------|-------------------|------------------|------------|
| European Index Option | P1 – P31       | CAC 40 Index Daily Options | FR0003500008     | 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](https://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.

In case of any additional questions, clients are invited to contact the Client Support team.

## Further information:

### Operational Client Support 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 |
| Netherlands | +31 20 721 9585 | Italy    | +39 02 4541 1399 |

**Email:** [clientsupport@euronext.com](mailto:clientsupport@euronext.com)

**Service hours:** 07:00 – 19:00 CET/CEST

**GENERIC CONTRACT SPECIFICATIONS FOR P1 – P31**

|  |   |
|--|---|
| Exchange contract code   | P1, P2, P3, P4, P5, P6, P7, P8, P9, P10, P11, P12, P13, P14, P15, P16, P17, P18, P19, P20, P21, P22, P23, P24, P25, P26, P27, P28, P29, P30, P31  |
| Contract size  | Contract valued at € 10 per index point (e.g. value € 60,000.00 at 6,000.00)  |
| Unit of trading  | 10  |
| Pricing unit/quotation   | Euros per index point   |
| Minimum price movement (tick size)                               | Central Order Book: € 0.10 (€ 1 per contract)<br>Large-in-Scale Facility: € 0.0001 (€ 0.001 per contract)   |
| Option style   | European style<br>Holders of long positions are only entitled to exercise their options <b>on</b> the expiration date.  |
| Expiry months  | Provided that the day is a normal business day and provided that no other monthly or weekly CAC-index option expires on that day, the option class with symbol P1 expires on the first calendar day of a month, the option class with symbol P2 expires on the second calendar day of a month, the option class with symbol P3 expires on the third calendar day of a month, etc. |
| Introduction of new exercise prices and exercise price intervals | See the document "Series Introduction Policy CAC 40 Index Options" in "Related documentation" to find the series introduction policy.   |
| Introduction of new expiry months                                | The first day of trading of a daily option class is the first normal business day preceding the expiry day  |
| Wholesale services   | Large-in-Scale Facility.<br>See the "LIS Thresholds" document for the minimum size thresholds.  |
| Euronext market  | Paris   |
| Last trading day   | Trading ceases at 16:00 CET on the last trading day of the specific daily option class.   |
| Exercise   | Exercise until 19:15 CET on Last Trading Day only[1]  |
| Settlement   | Cash Settlement based on the EDSP   |
| Settlement day   | First business day after the Last Trading Day   |
| Exchange Delivery Settlement Price (EDSP)                        | Price determined on the Last Trading Day as the average of the CAC index values calculated and disseminated at one minute intervals between, and including, 15:40 and 16:00 CET. The EDSP value is rounded to two decimal places[3]   |
| Option premium   | Payable in full by the buyer on the business day following a transaction.   |
| Clearing organization  | LCH S.A.  |
| Trading hours  | <b>Central Order Book:</b> 09:01 – 17:30 CET<br><b>Large-in-Scale Facility:</b> 07:15 – 18:30 CET   |
| Trading platform   | Optiq   |
| Algorithm  | Central order book applies a price-time trading algorithm with priority given to the first order at the best price.   |

*[1] 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.*

*In the United States this product may only be offered and sold to prescribed entities under specified condition.*