

EURONEXT DERIVATIVES NOTICE

Amsterdam Market

No. NO211102DE2

Issue Date:

2 November 2021

Effective Date:

3 November 2021

CHANGE OF LIS PRE-TRADE THRESHOLD FOR ASML HOLDING NV OPTIONS

Executive Summary

This Notice informs Members of a change of the Large-in-Scale pre-trade threshold for options on ASML Holding NV shares per 3 November 2021.

1. Introduction

1.1 Euronext will change the Large-in-Scale pre-trade threshold ("LiS pre-trade threshold") for options on ASML Holding NV shares in the Amsterdam Derivatives Market per 3 November 2021. The LiS pre-trade threshold for options on ASML Holding NV shares will be reduced from 250 lots to 150 lots.

2. Impacted Contracts

2.1 The change of LiS pre-trade threshold applies to the following contracts:

Name	Contract Codes	Current LiS pre-trade threshold	New LiS pre-trade threshold
ASML Holding	ASL, AS9, 1AS, 2AS, 4AS, 5AS	250 lots	150 lots

2.2 The full overview of LiS thresholds for options is available on the website within the "specification" section of each option contract. For full details of the LiS facility, please see section 4.5 of the Euronext Trading Procedures.

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

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