EURONEXT DERIVATIVES NOTICE

Paris Market	No. NO210809DE
Issue Date:	9 August 2021
Effective Date:	6 September 2021

INTRODUCTION OF THE OPTION ON EURONEXT EUROZONE BANKS INDEX

Executive Summary
This Notice informs Members of the introduction of the Euronext® Eurozone Banks Index Option on the Paris Derivatives Market on **6 September 2021**.

1. Introduction

1.1 Euronext intends to launch a new option on Euronext® Eurozone Banks Index on the Paris Derivatives Market on **6 September 2021**:

Trading symbol	Name	ISIN code underlying index	Relevant Exchange	Trading currency
EBO	Euronext® Eurozone Banks Index	NL0015000AR3	Euronext Paris	EUR

1.2 The underlying value of this option is the Euronext® Eurozone Bank Index points in relation to a contract size of 50 units. The full contract specifications are set out in the appendix.

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.

©2021, Euronext N.V. - All rights reserved.

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

Operational Client Services 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		

Email: clientsupport@euronext.com

Service hours: 08:00 – 19:00 CET

Appendix

CONTRACT SPECIFICATIONS FOR EUROZONE BANKS INDEX OPTION

Contract name	Euronext® Eurozone Banks Index Option
Exchange contract code	EBO
Euronext Derivative Market	Paris
Underlying indices	Euronext Eurozone Banks Index
Contract size	Contract valued at € 50 per index point (e.g. value € 25,000 at 500)
Unit of trading	50
Pricing unit/quotation	Index points (e.g. 300)
Minimum price movement (tick size and value)	Central Order Book: 0.25 index point (€ 12.5 per contract) Large-in-Scale Facility: 0.01 index point (€ 0.5 per contract)
Expiry months	1, 2, 3 monthly; 6, 9, 12, 15, 18, 21, 24 months quarterly (of the March, June, September, December cycle) and 36, 48, 60 months yearly (of the December cycle)
Introduction of new delivery months	New delivery months are available for trading on the first business day after the expiry of a maturity
Wholesale services	Large-in-Scale
Euronext market	Paris
Last trading day	Trading ceases at 12:00 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 Last Trading Day
Exchange Delivery Settlement Price (EDSP)	Price determined on the Last Trading Day. Euronext calculates the settlement index as the arithmetic mean of all index values calculated and disseminated between 11:50 and 12:00 CET, rounded to two decimal places (0.01). Such settlement index is taken to produce the closing settlement price.
Clearing organization	LCH S.A.
Trading hours	Central Order Book: 09:01 - 17:30 CET Large-in-Scale Facility: 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
Minimum size LIS trade (pre-trade threshold)	10 lots