

## EURONEXT DERIVATIVES NOTICE

Paris Market

No. NO220822DE2

Issue Date:

22 August 2022

Effective Date:

29 August 2022

### INTRODUCTION OF NEW CONTRACTS

#### Summary

This Notice informs Members of the introduction of Stock Dividend Futures on 2 names on the Paris Derivatives Market on 29 August 2022.

#### 1. Introduction

- 1.1 Euronext intends to launch Single Stock Dividend Futures (SSDF) on the Paris Derivatives Market on **29 August 2022**:

| Trading symbol | Name         | ISIN code shares | Relevant Exchange | Trading currency | Settlement |
|----------------|--------------|------------------|-------------------|------------------|------------|
| HO8            | Thales       | FR0000121329     | Euronext Paris    | EUR              | Cash       |
| DR8            | Derichebourg | FR0000053381     | 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](#). 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.

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

### Operational Client Services Desk

#### Telephone:

Belgium: +32 2620 0585  
France: +33 1 8514 8585  
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Email: [clientsupport@euronext.com](mailto:clientsupport@euronext.com)

Service hours: 08:00 – 19:00 CET/CEST

## Attachment

**GENERIC CONTRACT SPECIFICATIONS FOR SINGLE STOCK DIVIDEND FUTURES**

|                        |                                                                                                                                                                                                                                       |
|------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Contract size          | Dividend payments in relation to a contract size of 10,000 shares                                                                                                                                                                     |
| Trading unit           | 10,000                                                                                                                                                                                                                                |
| Pricing unit           | SEK per share                                                                                                                                                                                                                         |
| Minimum price movement | EUR/USD/CHF/NOK/SEK 0.0001 (EUR/USD/CHF/NOK/SEK 1.00 per contract)<br>GBX 0.01 (GBX 100.00 per contract)                                                                                                                              |
| Expiry months          | For SSDFs with quarterly expiries (non-US underlyings only):<br>3, 6, 9, 12, 15, 18, 21, 24 months quarterly (of the March, June, September, December cycle); 30, 36, 42, 48, 54, 60 months half-yearly (of the June, December cycle) |
| Wholesale services     | Large-in-Scale Facility<br>See the "LIS thresholds" document for the minimum size thresholds.                                                                                                                                         |
| Trading hours          | Central Order Book 09:00 – 17:30 CET<br>Large-in-Scale Facility 07:15 - 18:30 CET                                                                                                                                                     |
| Trading platform       | OPTIQ                                                                                                                                                                                                                                 |
| Matching algorithm     | Central order book applies a price-time trading algorithm with priority given to the first order at the best price                                                                                                                    |
| 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 day on which the EDSP is published                                                                                                                                                                       |