EURONEXT DERIVATIVES NOTICE

Amsterdam Market	No. NO211014DE
Issue Date:	14 October 2021
Effective Date:	18 October 2021

INTRODUCTION OF ADDITIONAL MATURITIES ON SINGLE STOCK DIVIDEND FUTURE ON TELIA COMPANY

Executive Summary

This Notice informs Members of the introduction of additional maturities on the Telia Company Single Stock Dividend Future on **18 October 2021** on the Amsterdam Derivatives Market.

Euronext is pleased to inform Members of the introduction of:

- Quarterly maturities up to 2 years and semi-annual maturities up to 5 years on the Telia Company Single Stock Dividend Future.

The new maturities will be available as of 18 October 2021. These new maturities are being introduced at customer request and will provide members with more maturities to choose from.

SSDF ON TELIA WITH NEW MATURITIES TRADABLE FROM 18 OCTOBER 2021

Underlying	ISIN Code Shares	Contract Code
Telia Company	SE0000667925	TJ8

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

Operational Client Services Desk

Telephone:

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Email: clientsupport@euronext.com

Service hours: 08:00 – 19:00 CET

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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	EUR per share
Minimum price movement	EUR/USD/CHF/NOK/SEK 0.0001 (EUR/USD/CHF/NOK/SEK 1.00 per contract) GBX 0.01 (GBX 100.00 per contract)
Expiry months	For SSDFs with quarterly expiries (non-US underlyings only): 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 See the "LIS thresholds" document for the minimum size thresholds.
Trading hours	Central Order Book 09:00 – 17:30 CET 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
Clearing organisation	LCH S.A.

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Exchange delivery settlement price (edsp)	The final settlement value as established by Euronext at 12:00 (CET) on the third Friday of the delivery month, determined to four decimal places. Dividend rules: 1. The final settlement value is equal to the cumulative value of ordinary dividends declared by the relevant company without an adjustment for withholding taxes, tax credits or tax repayments. Declared ordinary dividends are taken into account if their ex-date falls on or between, the start and end date of the one year reference period of the relevant expiry. For non-US underlyings, the reference period starts on the day following the third Friday in December and ends on the third Friday in June (the expiry date) half a year later, or December (the expiry date) one year later. For US underlyings, the reference period starts on the day following the third Friday in January and ends on the third Friday in January (the expiry date) one year later. 2. Dividends that are declared special or extraordinary by the issuer are normally excluded. 3. If a dividend is distributed in the form of shares only and if this is regarded as ordinary dividend, the cash equivalent is taken into account. If no cash value is declared by the issuer, the cash value will be determined based on the official closing price of the share on the relevant cash market on the cum-day (the business day prior to the ex-dividend date). 4. If shareholders may choose between cash or shares, the cash option is chosen. 5. A dividend future refers to a dividend that is paid in the same currency as the trading currency of the dividend future. If a dividend is declared in another currency than the futures contract currency, the published equivalent amount in the futures contract currency will be used ("equivalent dividend amount"); for clarification, the published equivalent amount should not be a converted value that is shown for informational purposes. If on the ex-date the published dividend amount is only available in a currency that deviates from the futures contract currency, the dividend amount will be converted ("converted dividend amount") using the reference rate for the cumday (the business day prior to the ex-date). In principle the reference rate will be based on the foreign exchange reference rates as published daily by the ECB. When on or after the ex-date, but before the SSDF expiry date, the equivalent dividend amount is known (the amount is published by the company) the SSDF dividend amount is adjusted by replacing the converted dividend amount by the equivalent dividend amount. When the ex-date is before the SSDF expiry date but the equivalent dividend amount is not known before the SSDF expiry date, the converted dividend amount will be recalculated on the expiry date by using the reference rate of the previous business day. 6. For cases not covered by these rules, Euronext will determine an appropriate adjustment or repayment to be made

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