# EURONEXT DERIVATIVES NOTICE

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| Oslo Market | No. NO230206DE2 |
| Issue Date: | 6 February 2023 |
| Effective Date: | 13 February 2023 |

**INTRODUCTION OF NEW CONTRACT**

**Summary**

This Notice informs Members of the introduction of a Single Stock Future and Single Stock Dividend Futures on the Oslo Derivatives Market on 13 February 2023.

## 1. Introduction

1.1 Euronext intends to launch Single Stock Futures and Single Stock Dividend Futures on the Oslo Derivatives Market on **13 February 2023**:

| Product | Trading symbol | Name | ISIN code shares | Relevant Exchange | Trading currency | Settlement |
|---|---|---|---|---|---|---|
| Single Stock Future | S26 | Salmar | NO0010310956 | Euronext Oslo | NOK | Cash |
| Single Stock Future | S27 | Salmar | NO0010310956 | Euronext Oslo | NOK | Physical |
| Single Stock Dividend Future | S28 | Salmar | NO0010310956 | Euronext Oslo | NOK | Cash |
| Single Stock Dividend Future | DN8 | DNB Bank | NO0010161896 | Euronext Oslo | NOK | Cash |
| Single Stock Dividend Future | OL8 | Orkla | NO0003733800 | Euronext Oslo | NOK | Cash |
| Single Stock Dividend Future | BC8 | Storebrand | NO0003053605 | Euronext Oslo | NOK | Cash |
| Single Stock Dividend Future | SD8 | Schibsted Ser. A | NO0003028904 | Euronext Oslo | NOK | Cash |
| Single Stock Dividend Future | GI8 | Gjensidige Forsikring | NO0010582521 | Euronext Oslo | NOK | Cash |
| Single Stock Dividend Future | V18 | Var Energi | NO0011202772 | Euronext Oslo | NOK | 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 | 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/CEST

Attachment 1

## GENERIC CONTRACT SPECIFICATIONS FOR SINGLE STOCK FUTURES

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|---|---|
| Contract size | One future normally equals rights over 100 underlying shares. For Stock Futures on Italian shares and UK shares this is 1,000 underlying shares. |
| Trading unit | 100 (Italian and UK Stock Futures 1,000) |
| Pricing unit | EUR/CHF/GBX/NOK/SEK/DKK per share |
| Minimum price movement | Central Order Book & Large-in-Scale Facility: EUR/CHF/NOK/SEK/DKK 0.0001 (EUR/CHF/NOK/SEK/DKK 0.01 per contract, Italian SSFs EUR 0.10 per contract); GBX 0.01 (GBX 10 per contract) |
| Expiry months | Initial lifetime: monthly for first 12 months, semi-annual up to five years (June, December cycle). |
| Introduction of new expiry months | New delivery months are available for trading on the first business day after the expiry of a maturity |
| Wholesale services | Large-in-Scale Facility (minimum size 250 contracts) |
| Trading hours | Central Order Book: 09:01 – 17:40 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 17:40 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. For Italian Stock Futures trading ceases at 17:40 CET on the business day before the third Friday of the delivery month. In the event that this Thursday is not a business day, the Last Trading Day shall normally be the last business day preceding this Thursday. |
| Settlement | Cash or physical settlement of underlying stock based on the EDSP |
| Settlement day | First business day after the Last Trading Day |
| Exchange Delivery Settlement Price (EDSP) | The domestic cash market closing price of the underlying stock on the Last Trading Day. |
| Clearing organisation | LCH S.A. |

Attachment 2

## GENERIC CONTRACT SPECIFICATIONS FOR SINGLE STOCK DIVIDEND FUTURES

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|---|---|
| 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 |