EURONEXT DERIVATIVES NOTICE

Amsterdam Market — No. NO211215DE

Issue Date: 15 December 2021

Effective Date: 20 December 2021

INTRODUCTION OF NEW CONTRACTS

Executive Summary

This Notice informs Members of the introduction of a Single Stock Future and a Single Stock Dividend Future on Daimler AG on the Amsterdam Derivatives Market on 20 December 2021.

1. Introduction

1.1 Euronext intends to launch a Single Stock Future (SSF) and a Single Stock Dividend Future (SSDF) on Daimler AG on the Amsterdam Derivatives Market on **20 December 2021**:

Product	Trading symbol	Name	ISIN code shares	Relevant Exchange	Trading currency	Settlement
Single Stock Future	DU6	Daimler AG	DE0007100000	Euronext Amsterdam	EUR	Cash
Single Stock Dividend Future	DU8	Daimler AG	DE0007100000	Euronext Amsterdam	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.

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.

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

INTERNAL USE ONLY

Attachment 1

GENERIC CONTRACT SPECIFICATIONS FOR SINGLE STOCK FUTURES

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
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.

INTERNAL USE ONLY

Attachment 2

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

INTERNAL USE ONLY