

EURONEXT DERIVATIVES NOTICE

Amsterdam Market

No. NO220823DE

Issue Date:

23 August 2022

Effective Date:

29 August 2022

INTRODUCTION OF NEW CONTRACT

Summary

This Notice informs Members of the introduction of a Single Stock Dividend Future on Baloise Holding on the Amsterdam Derivatives Market on 29 August 2022. It cancels and replace notice NO220822DE1 regarding Baloise Holding Single Stock Dividend Future (contract code update).

1. Introduction

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

Trading symbol	Name	ISIN code shares	Relevant Exchange	Trading currency	Settlement
BZ8	Baloise Holding	CH0012410517	SIX Swiss Exchange	CHF	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
Ireland:	+353 1 6174 289
Netherlands:	+31 20 721 9585

Norway:	+31 20 721 9585
Portugal:	+351 2 1060 8585
UK:	+44 207 660 8585

Email: 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) 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