

EURONEXT DERIVATIVES NOTICE

Amsterdam Market

No. NO220915DE

Issue Date:

15 September 2022

Effective Date:

19 September 2022

INTRODUCTION OF ADDITIONAL MATURITIES ON THE SINGLE STOCK DIVIDEND FUTURES ON SWEDISH AND GERMAN NAMES

Executive Summary

This Notice informs Members of the introduction of additional maturities on Single Stock Dividend Futures on **19 September 2022** 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 Swedish and German Single Stock Dividend Futures

The new maturities will be available as of 19 September 2022. These new maturities are being introduced at customer request and will provide members with more maturities to choose from.

Underlying	ISIN Code Shares	Contract Code
Electrolux B	SE0016589188	ET8
Ericsson B	SE0000108656	ER8
Hennes & Mauritz B	SE0000106270	HM8
Kinnevik B	SE0015810247	KV8
Skandinaviska Enskilda Banken A	SE0000148884	EJ8
Svenska Handelsbanken A	SE0007100599	VE8
Swedbank A	SE0000242455	WD8
Tele2 B	SE0005190238	TV8
Volvo B	SE0000115446	VV8
Adidas	DE000A1EWWW0	AD8
Allianz	DE0008404005	AZ8
BASF	DE000BASF111	BF8
BMW	DE0005190003	BW8
Bayer	DE000BAY0017	BY8

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Ceconomy	DE0007257503	ME8
Deutsche Bank	DE0005140008	DB8
Deutsche Boerse	DE0005810055	BR8
Deutsche Lufthansa	DE0008232125	LU8
Deutsche Post	DE0005552004	DP8
Deutsche Telekom	DE0005557508	TK8
E.ON	DE000ENAG999	EO8
Fresenius	DE0005785604	FS8
Henkel pref	DE0006048432	HK8
K+S	DE000KSAG888	KS8
Merck	DE0006599905	MK8
Munich Re	DE0008430026	MR8
RWE	DE0007037129	RW8
SAP	DE0007164600	AP8
Thyssenkrupp	DE0007500001	TH8
Volkswagen pref	DE0007664039	VW8
Vonovia	DE000A1ML7J1	VN8

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

Operational Client Services Desk

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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	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.