

## 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           |

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](http://www.euronext.com/terms-use).

|                    |              |     |
|--------------------|--------------|-----|
| 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

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](mailto: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           | EUR 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   |
| Clearing organisation  | LCH S.A.  |