

Eurex Dividend Derivatives

August 2022



Eurex offers a wide range of Dividend Derivatives (1/2)

Evolution of the Index Dividend market segment and product portfolio

Launch of EuroStoxx 50 Index Dividend Futures (FEXD)

Jun 2008

Launch of options on EURO STOXX 50 Index Dividend Futures (OEXD)

May 2010

FEXD – CFTC approval for U.S Participants

Jan 2017

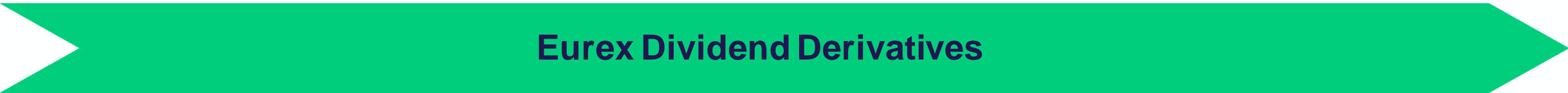
Launch of 3 MSCI Index Dividend Futures

Oct 2019

Launch of the FTSE 100 Declared Dividend Index Futures (FTDD)

(CFTC Approval for US Participants in June)

Mar/Jun 2021



Eurex Dividend Derivatives

Jun 2009

Launch of 4 additional index futures (SMI, DAX, EuroStoxx Select Dividend, DivDAX)

Mar 2012

Launch of sector index dividend futures

Jul 2019

Launch 2 sector index dividend futures

Oct 2020

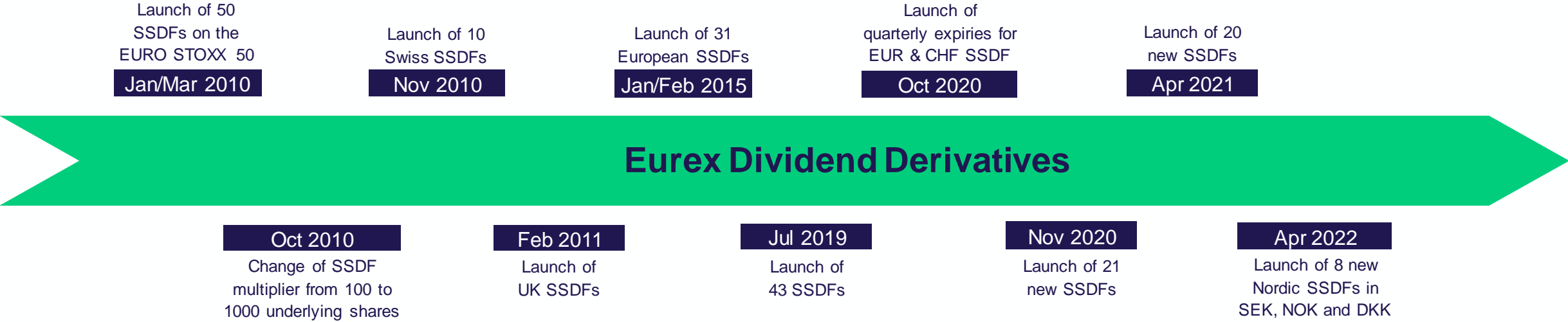
Launch of June expiries for EURO STOXX 50® Index Dividend Futures

May 2022

Launch of June expiries and additional December expiries up to 7 years for EURO STOXX® Banks Index Dividend Futures

Eurex offers a wide range of Dividend Derivatives (2/2)

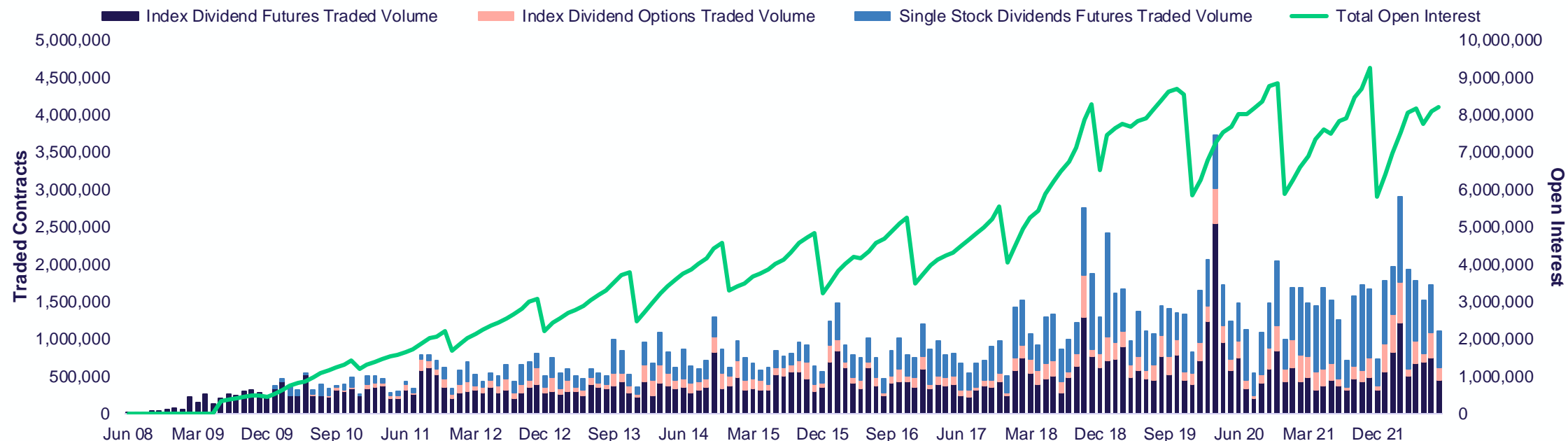
Evolution of the Single Stock Dividend market segment and product portfolio



Dividend Derivatives volume development

Volume & Open Interest

Eurex Index and Single Stock Dividend Derivatives



| Year | Traded Contracts | Daily Average | YoY Change | Order Book Share | No. of Trades | Market Share | | | Volume Split | |
|------|------------------|---------------|------------|------------------|---------------|--------------|-----|-----------|--------------|---------|
| | | | | | | Agent | MM | Principal | Options | Futures |
| 2022 | 14,656,839 | 85,713 | 28.34% | 15.96% | 159,502 | 66% | 25% | 9% | 17% | 83% |
| 2021 | 17,095,139 | 72,131 | -10.40% | 11.89% | 136,494 | 65% | 28% | 7% | 14% | 86% |
| 2020 | 19,078,867 | 74,819 | 15.80% | 23.84% | 294,424 | 57% | 32% | 12% | 14% | 86% |
| 2019 | 16,475,056 | 65,118 | 0.23% | 18.97% | 146,637 | 55% | 36% | 9% | 15% | 85% |
| 2018 | 16,436,598 | 64,967 | 74.00% | 18.86% | 137,099 | 53% | 36% | 11% | 14% | 86% |

Your benefits trading Dividend Derivatives

Potential uses & applications of trading listed futures and options

Dividend Derivatives

- ✓ Income protection – allows investors to lock in expected & implied dividends to assure income returns
- ✓ Hedging of dividend risk – particularly for structured products and equity options
- ✓ Directional views on dividends – trading of house views on earnings and distributions
- ✓ Isolation of price return/capital growth on equities
- ✓ Dispersion/ correlation – trading single stock vs index dividends
- ✓ Opportunistic trades
- ✓ Curve trading – terms structures / calendar spreads
- ✓ Diversification
- ✓ Relative value trading – to other asset classes e.g. credit
- ✓ Underlying for dividend linked structures

Listed futures

- ✓ No counterparty risk & no documentation required
- ✓ More liquidity and transparency comparing to the OTC
- ✓ Standardized treatment of corporate actions adjustments
- ✓ Underlying index for each contract and maturity to monitor accrued dividend
- ✓ Possibility to monitor the history of implied dividends across market events

Eurex Dividend Derivatives outline

What are they & which dividends count?

Outline

- Dividend Derivatives allow investors to take positions in, or hedge, future dividend payments – and can be based on individual stocks or on equity indexes.
- The futures and options contracts themselves settle to the realized value of dividend payments in a future period – i.e. that period referenced by the contract.
- In Europe the most common settlement period is an annual one (Dec to Dec) and the settlement of each contract is the value equivalent to dividends paid - either in cash (for individual stocks) or the dividend amount in index point equivalents.
- Gross (100%) of declared dividends, paid either in cash or shares, unless the related primary derivatives exchange / index provider makes an adjustment to underlying.

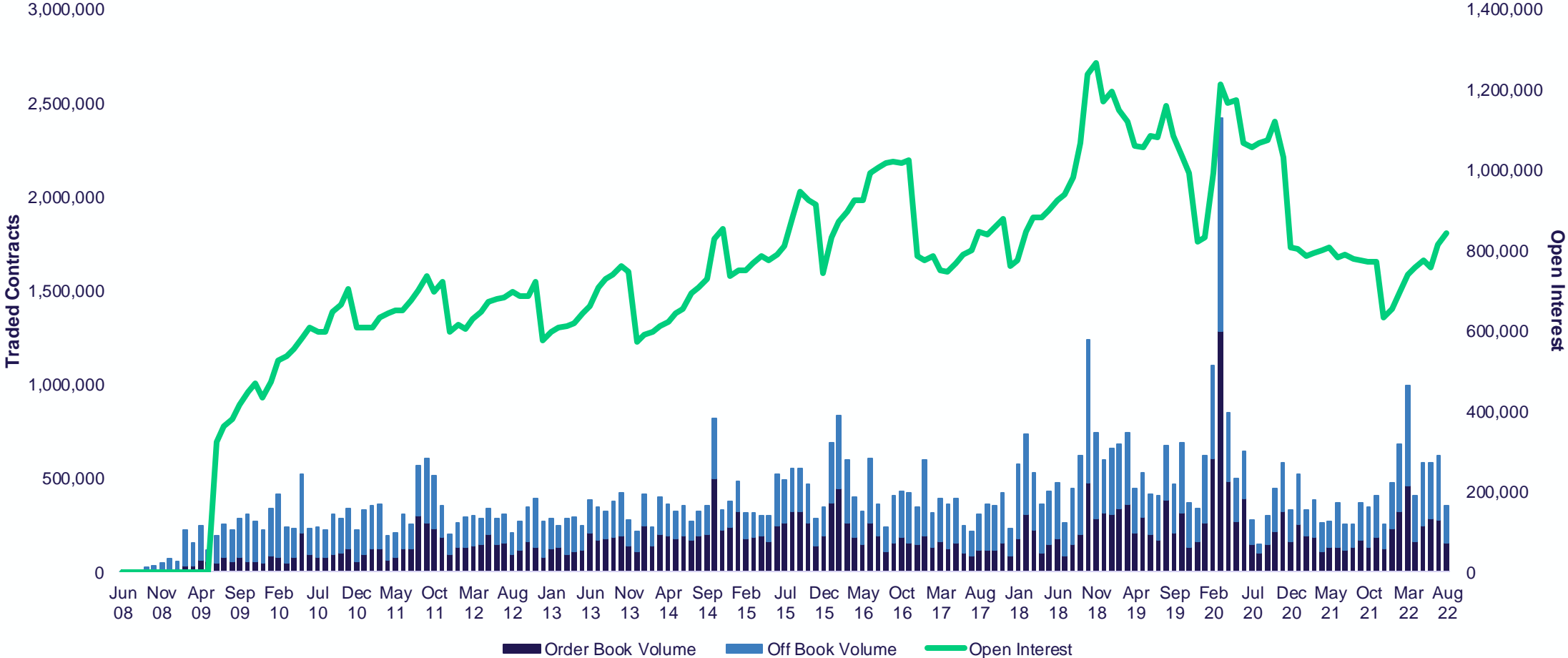
Qualifying dividends

- Stock dividends are usually included at the cash equivalent amount.
- Dividends declared special or extraordinary by the issuer are usually excluded*
- Return of capital: they follow the related underlying exchange rules.
- Share buy-backs are excluded.

* However where such a special dividend is adjusted in the underlying price index by an amount net of withholding tax – that withholding tax element is used in the calculation for the gross dividend points.

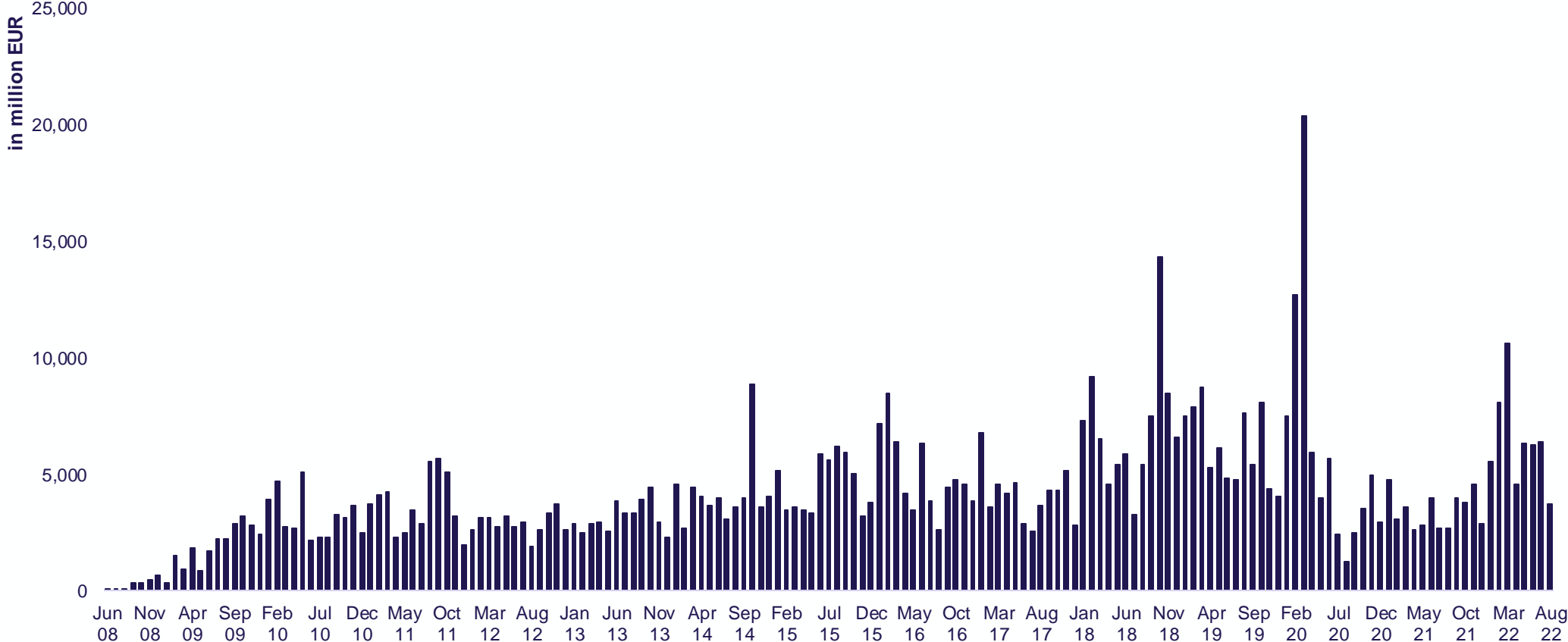
EURO STOXX 50[®] Index Dividend Futures (FEXD)

Volume & Open Interest



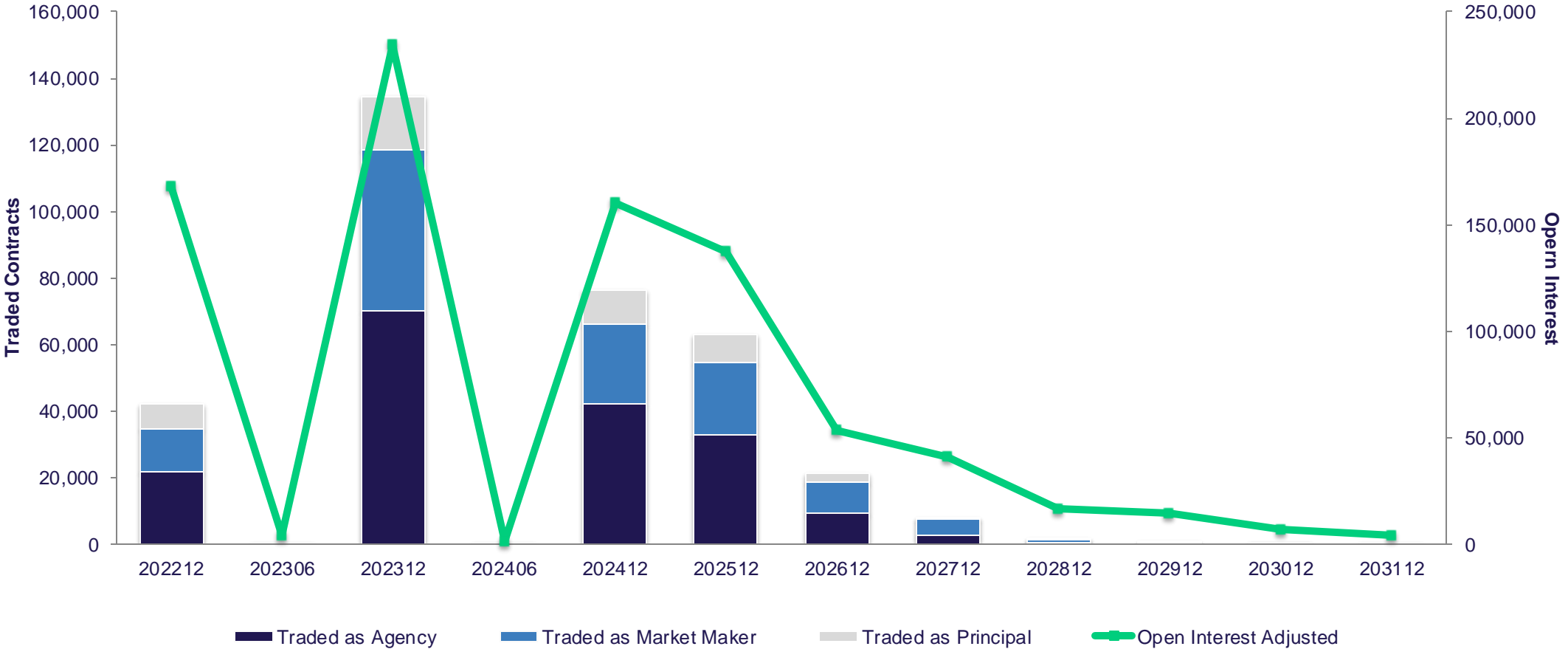
EURO STOXX 50[®] Index Dividend Futures (FEXD)

Capital Volume in EUR



EURO STOXX 50® Index Dividend Futures (FEXD)

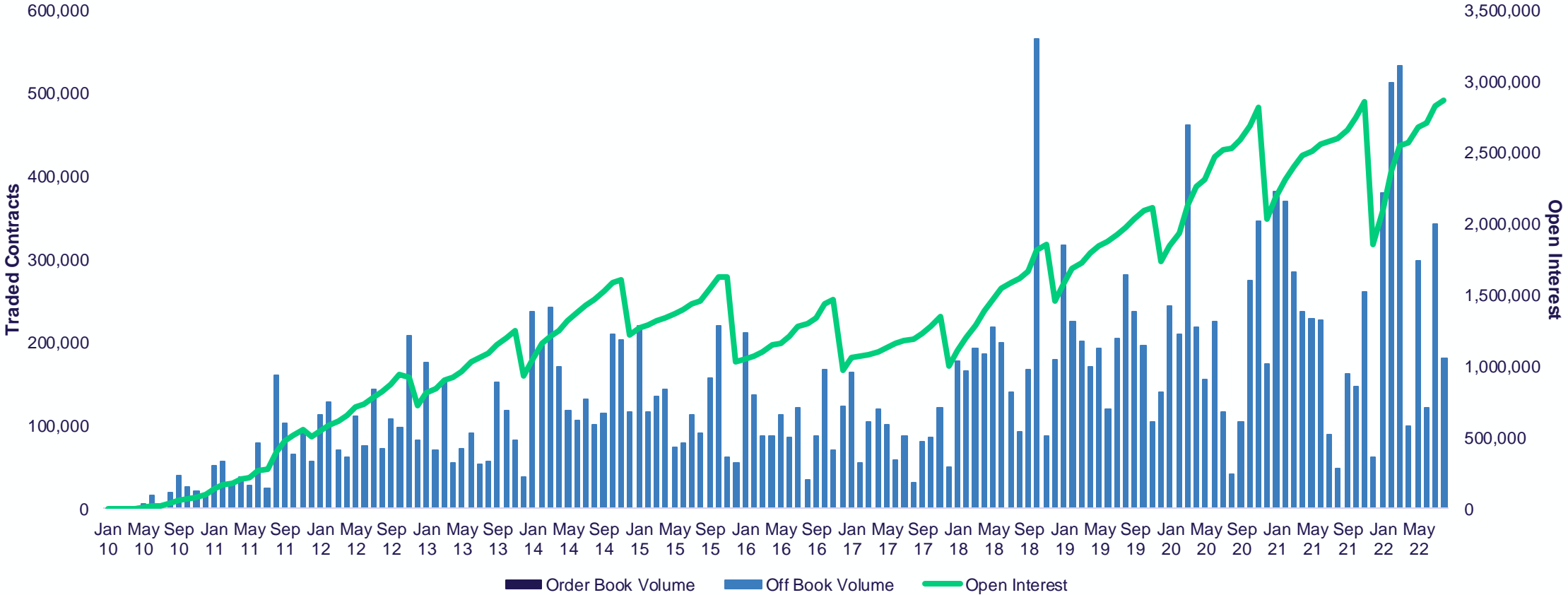
Term Structure, Jan to Aug 2022 (by maturity)



EURO STOXX 50[®] Index Dividend Options (OEXD)

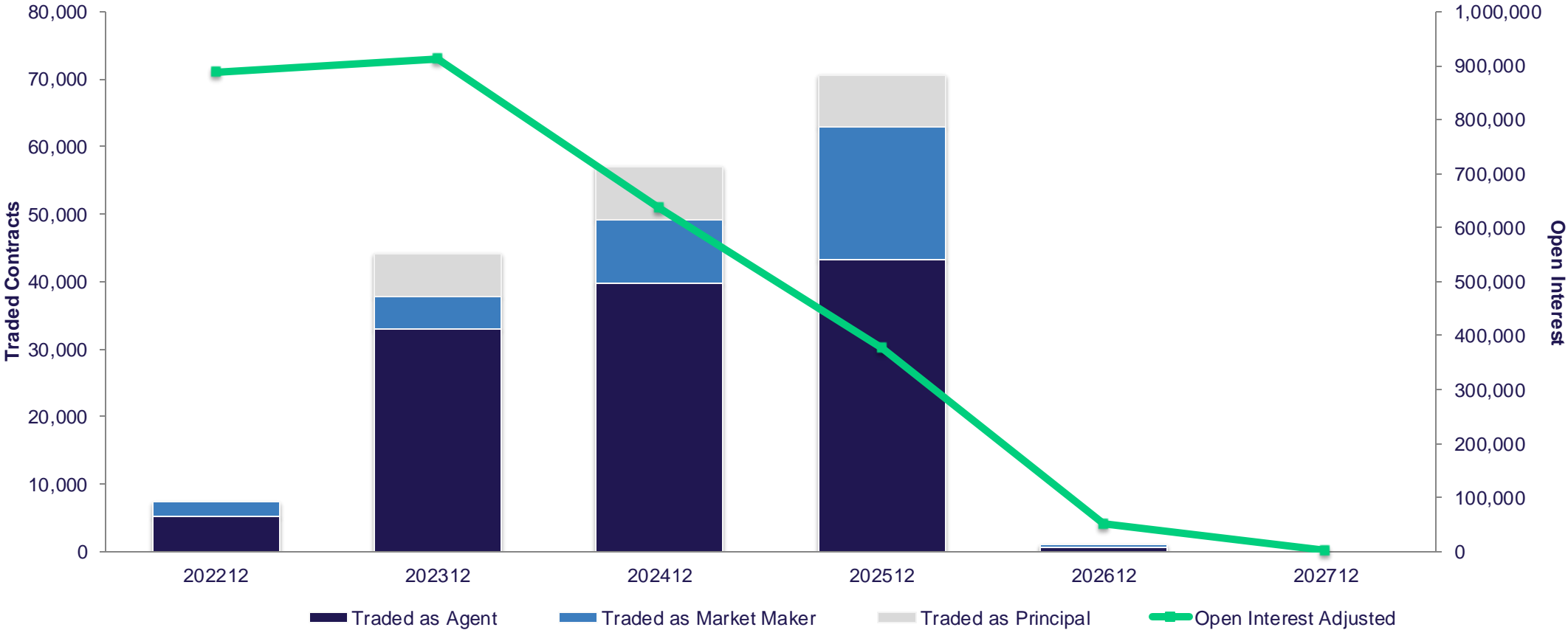
Volume & Open Interest

EURO STOXX[®] 50 Index Dividend Options



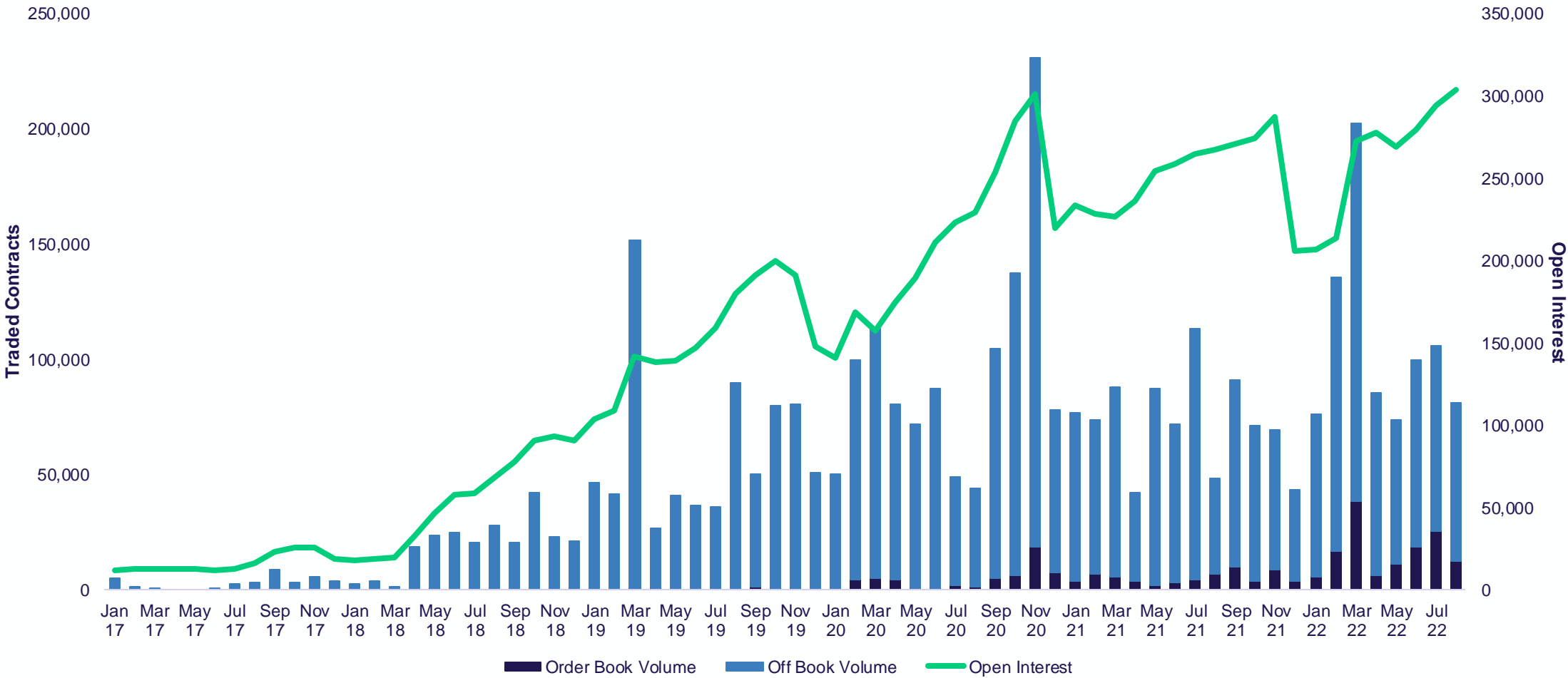
EURO STOXX 50® Index Dividend Options (OEXD)

Term Structure, Jan to Aug 2022 (by maturity)



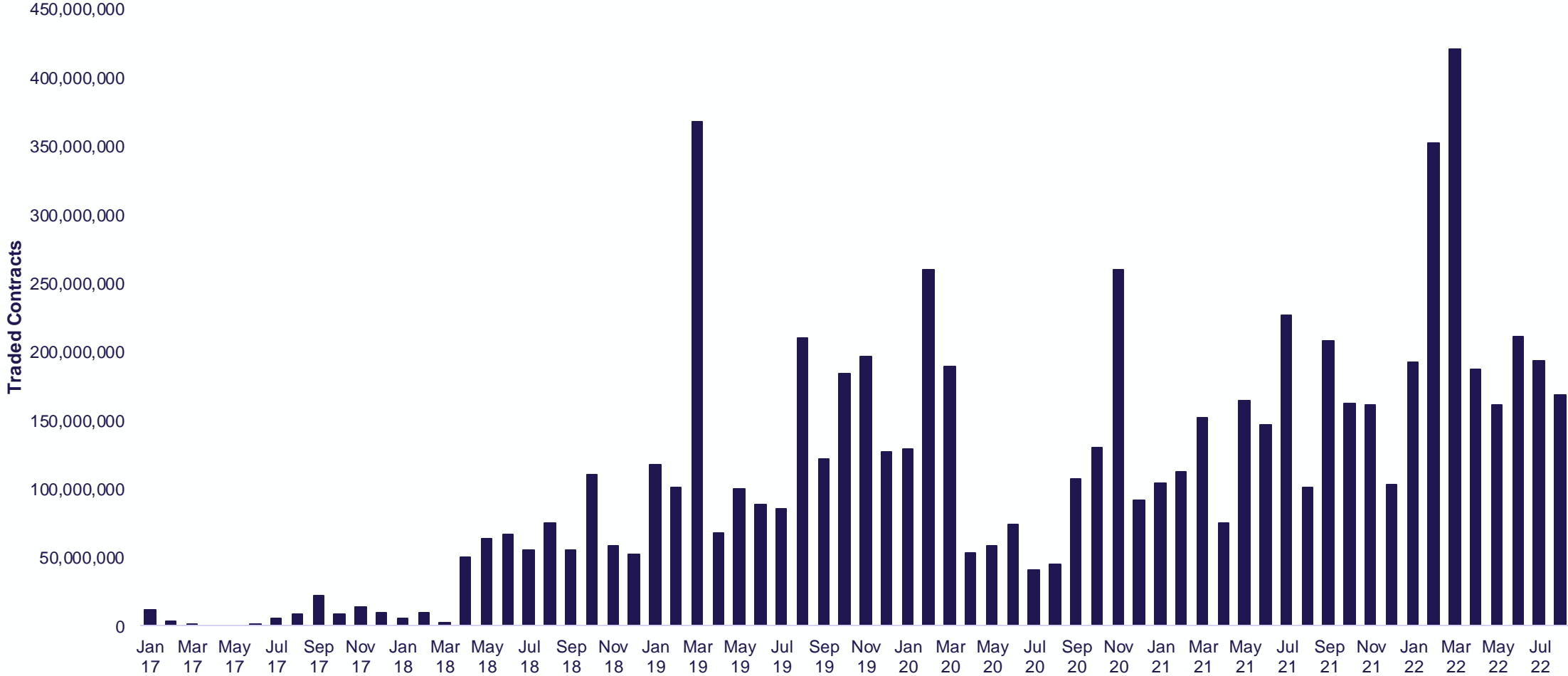
EURO STOXX® Banks Dividend Futures (FEBD)

Volume & Open Interest



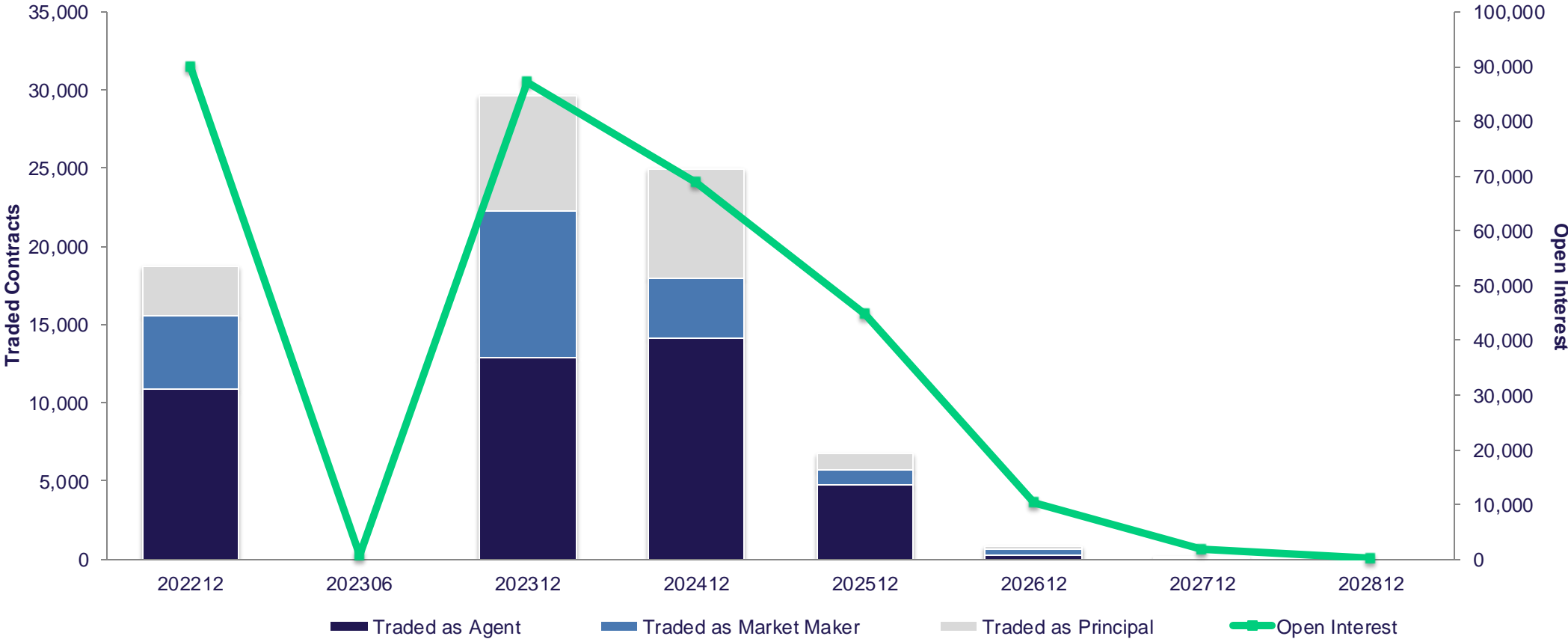
EURO STOXX 50[®] Index Dividend Futures (FEBD)

Capital Volume in EUR



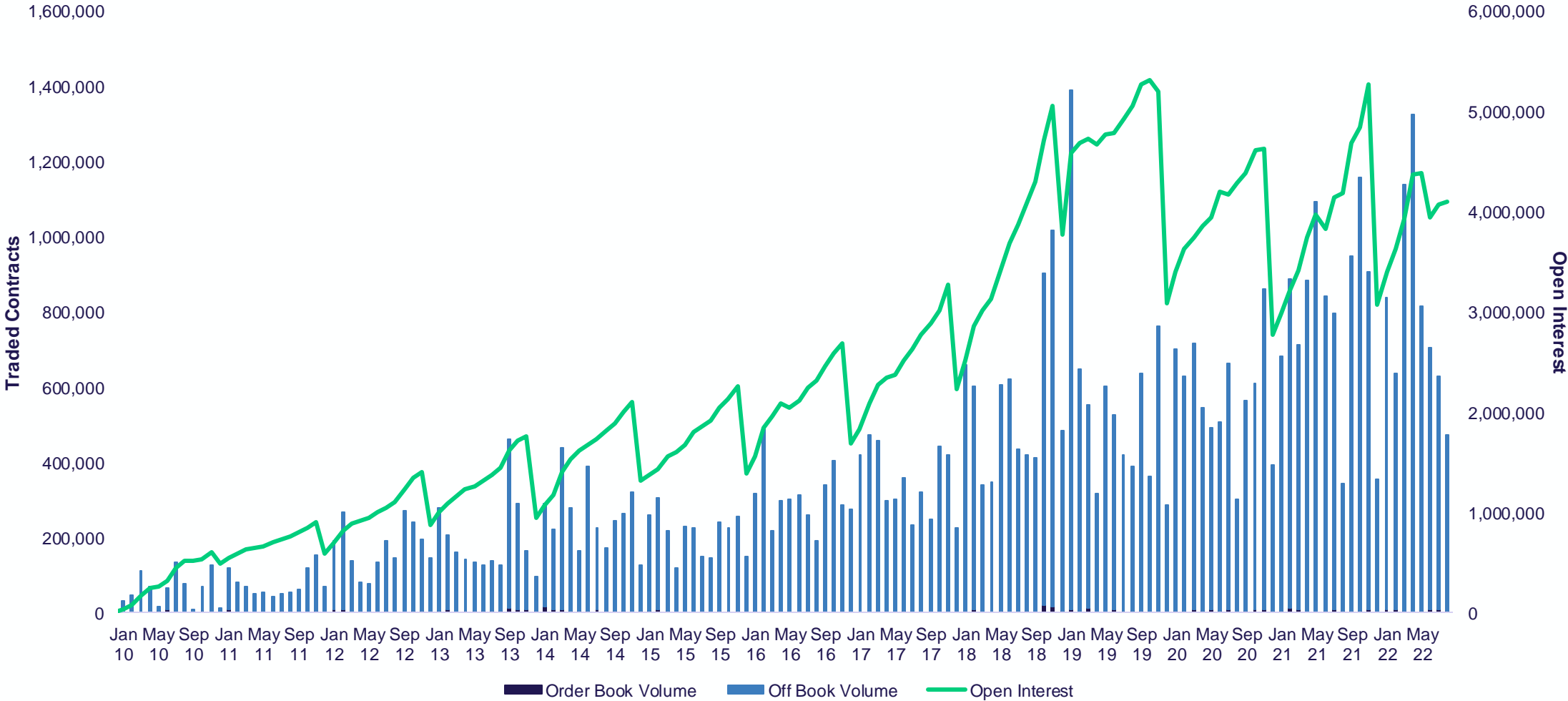
EURO STOXX 50® Index Dividend Futures (FEBD)

Term Structure, Jan to Aug 2022 (by maturity)



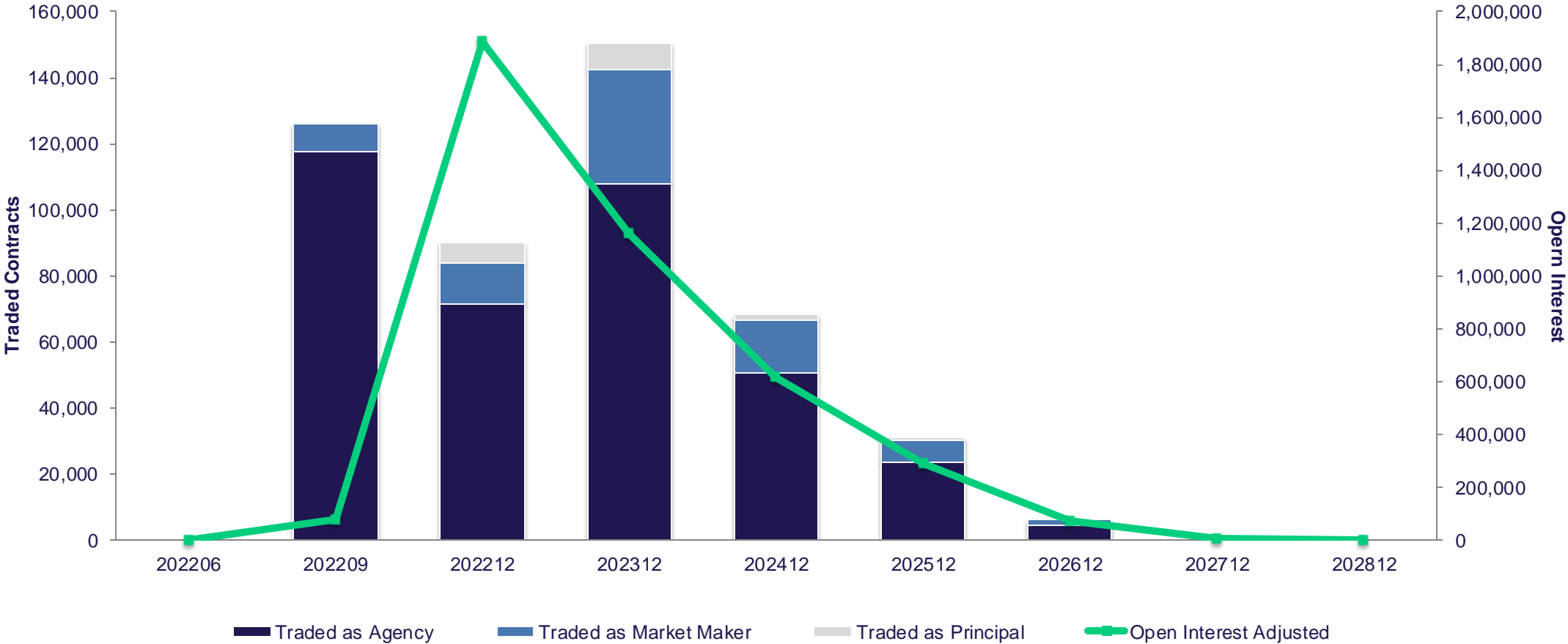
Single Stock Dividend Futures

Volume & Open Interest



Single Stock Dividend Futures

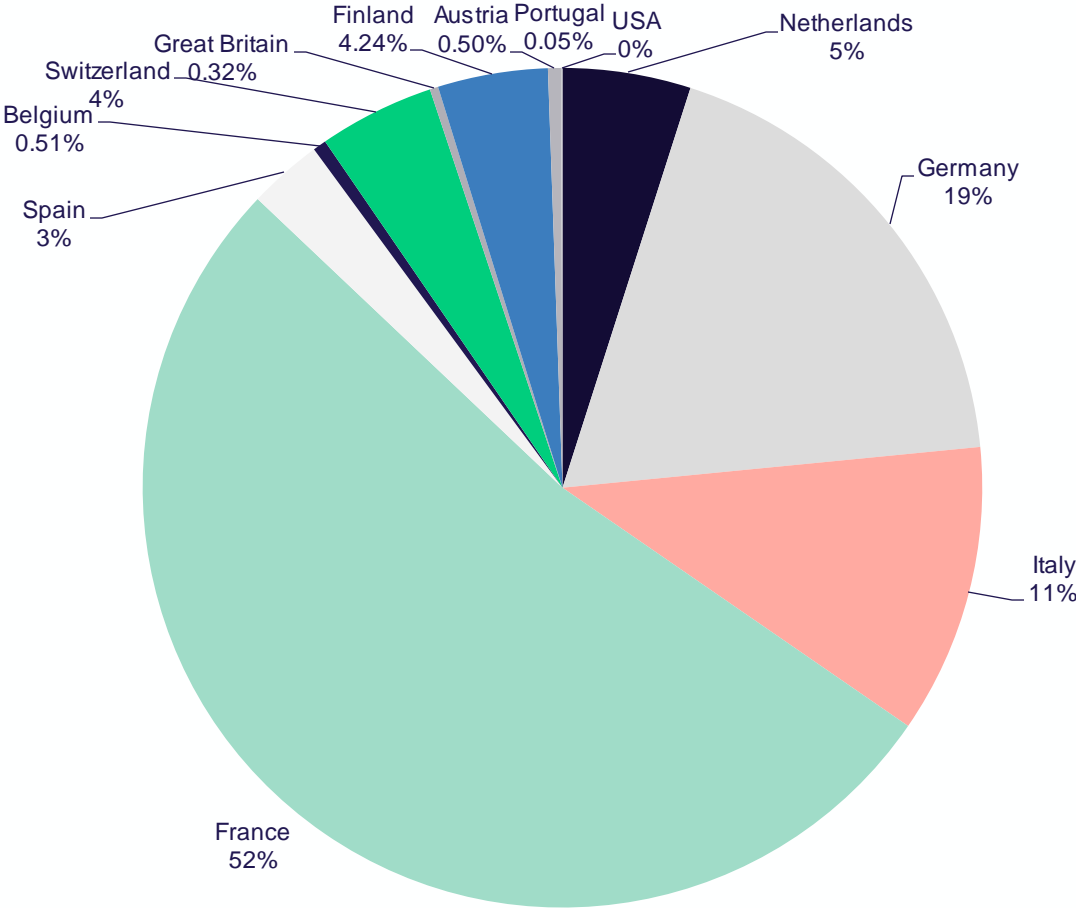
Term Structure, Jan to Aug 2022 (by maturity)



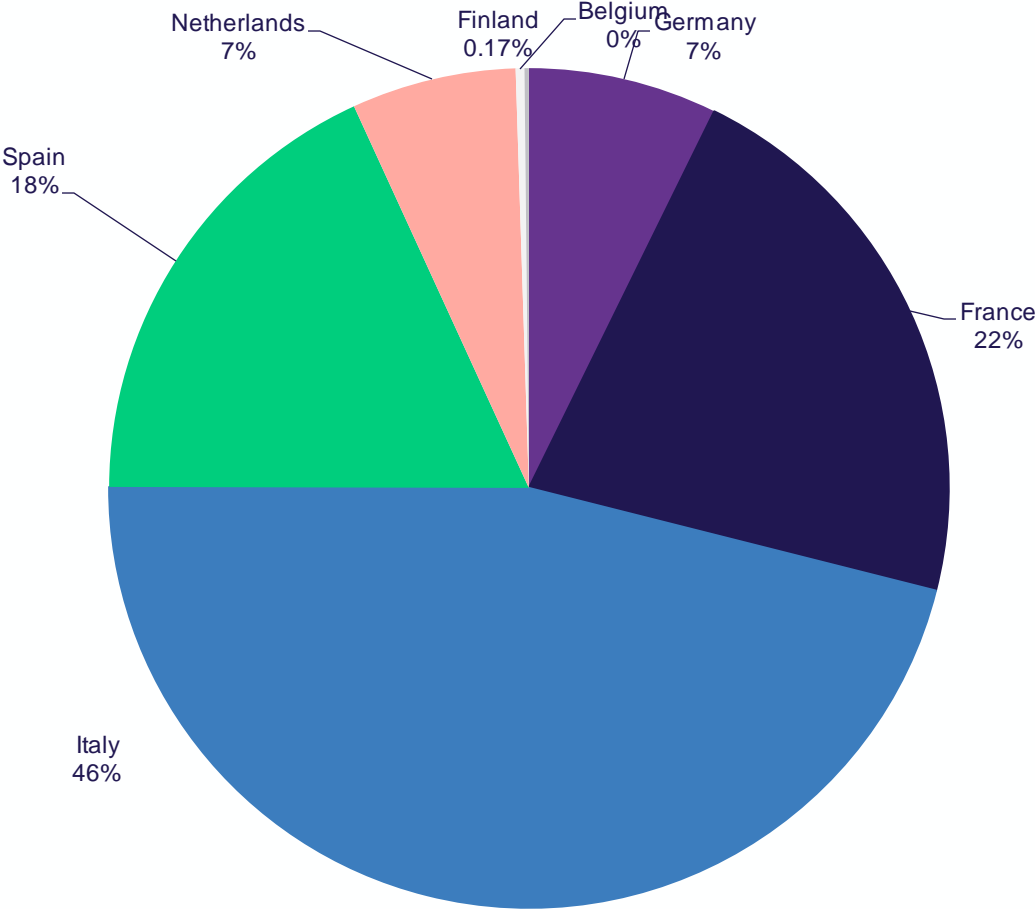
Single Stock Dividend Futures – YTM figures

Volume distribution January – August 2022

Total SSDFs - Capital Volume in EUR



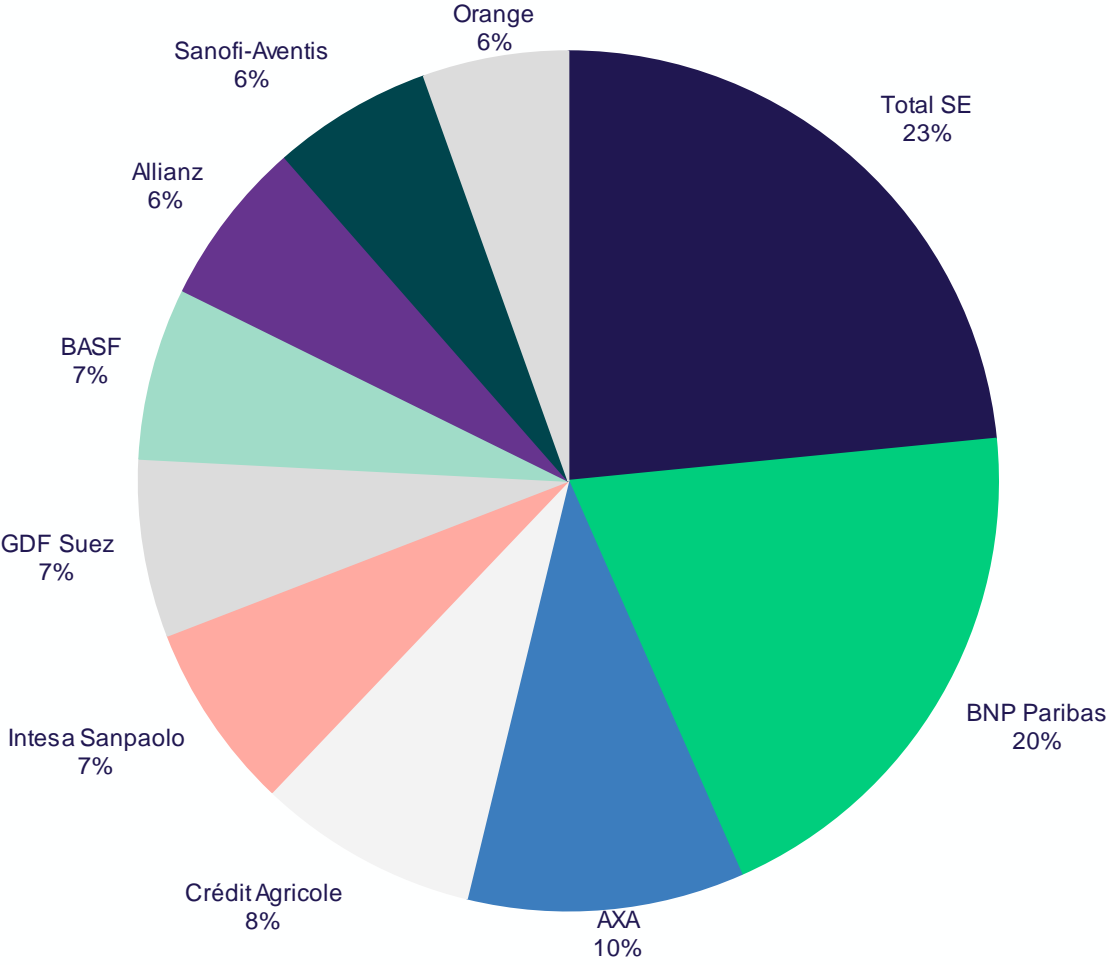
EURO STOXX 50® Constituent SSDFs - Volumes



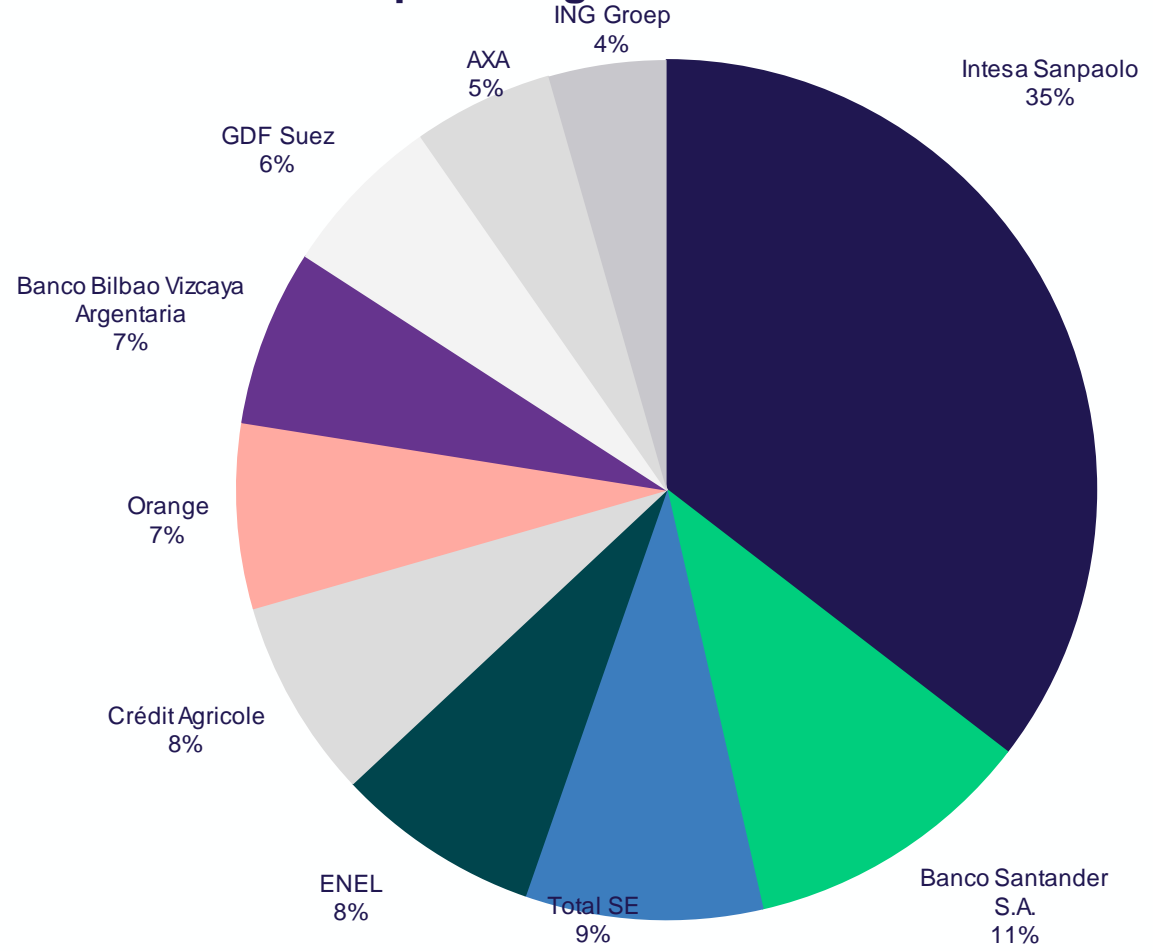
Single Stock Dividend Futures – YTM Top Traded Stocks

Volume and Contract distribution January – August 2022

SSDFs - Top 10 Single Stocks Cap.Vol. in EUR



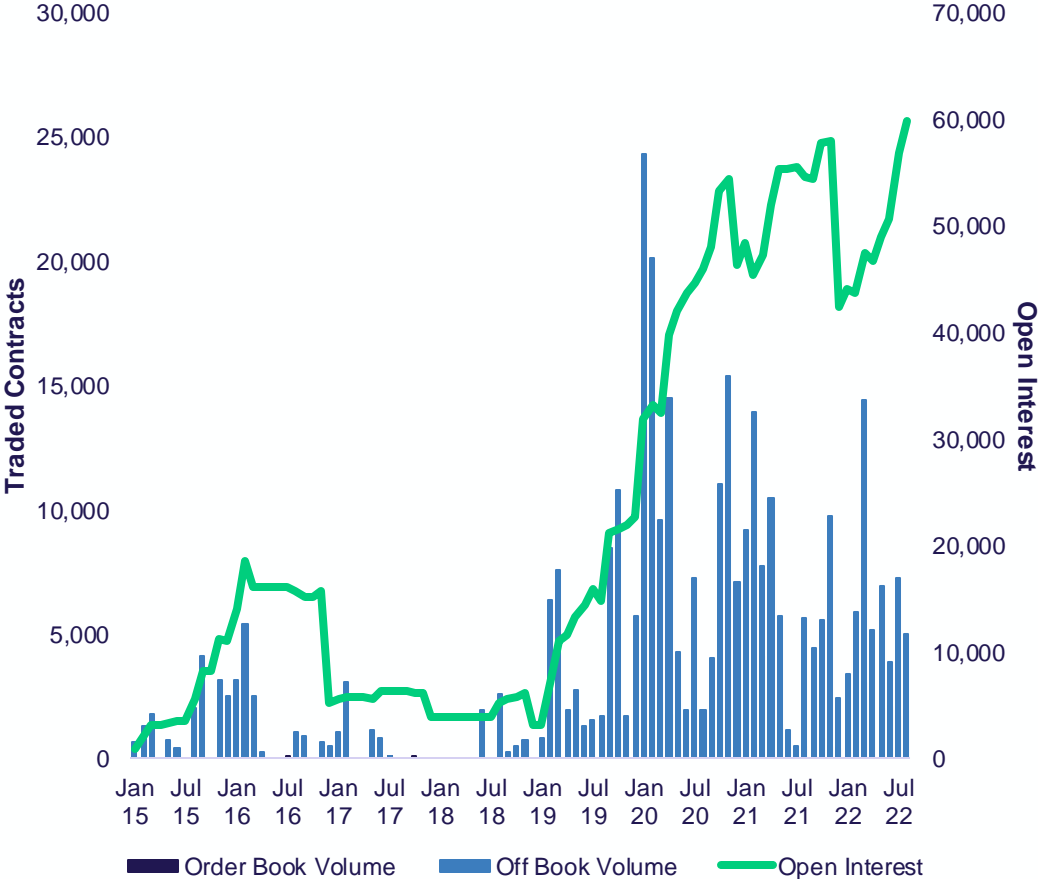
SSDFs - Top 10 Single Stocks Traded Volume



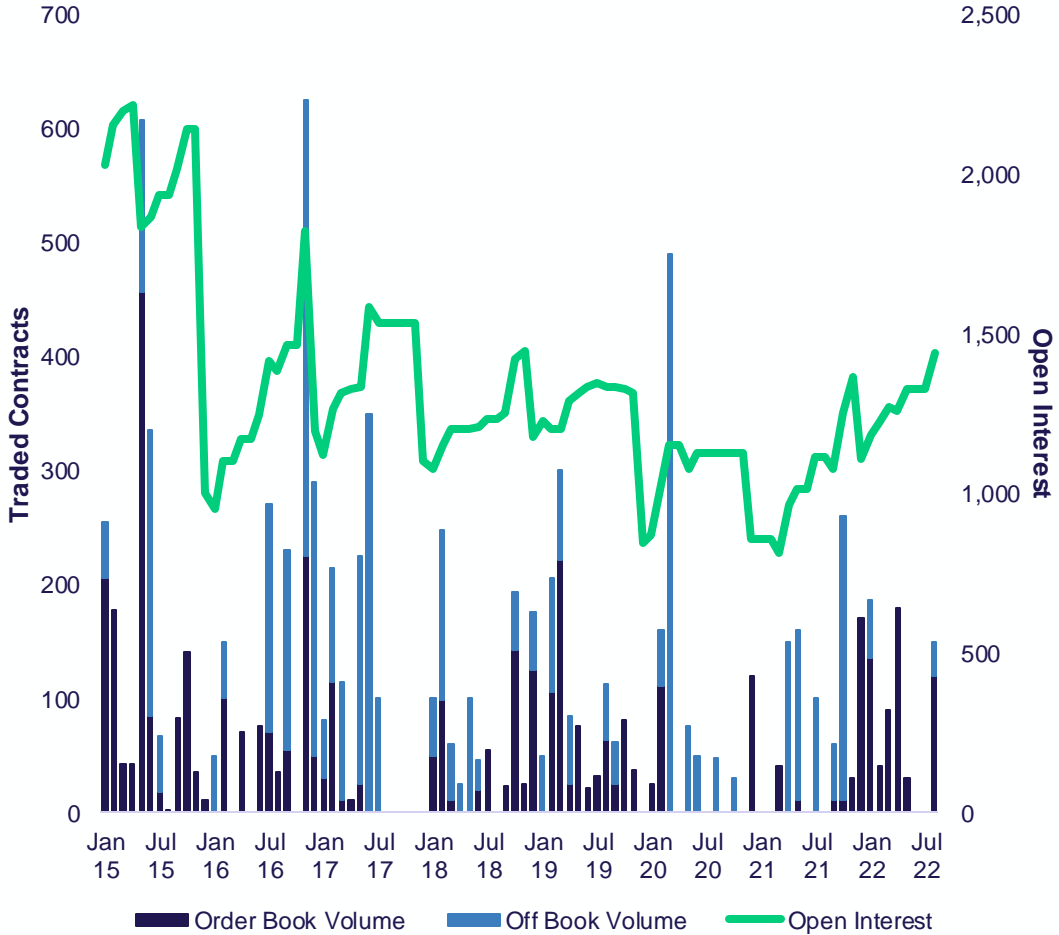
Other Index Dividend Futures

Volume & Open Interest

EURO STOXX® Select Dividend 30 Index Dividend Futures



SMI® Dividend Futures



Liquidity providers – Dividend Derivatives

EURO STOXX 50® Index Dividend Futures (FEXD)

| | | | |
|----------------|-------|----------------------|--------------------|
| BNP Paribas | BNAPA | Nicolas Certner | + 33 1 55 77 82 47 |
| HSBC | MIDLO | Amandine Hedges | + 44 20 7991 5211 |
| Goldman Sachs | GSIEB | Lorenzo Longo | + 44 20 7051 8618 |
| Mako | SDTLO | Konrad Malinowski | + 44 20 7862 0454 |
| Morgan Stanley | MGILO | Maximilian Leuschner | + 44 20 7677 9112 |
| Optiver | OPXAM | Thibaut Herens | + 31 20 7087 702 |

EURO STOXX® Banks Index Dividend Futures (FEBD)

| | | | |
|-------------|-------|-----------------|-------------------|
| BNP Paribas | BNAPA | Nicolas Certner | + 33 1 55 77 8247 |
|-------------|-------|-----------------|-------------------|

EURO STOXX 50® Index Dividend Futures (OEXD)

| | | | |
|------------|-------|--|--|
| Mint Tower | MTCAM | | |
|------------|-------|--|--|

Single Stock Dividend Futures (SSDFs)

| | | | |
|------------------|-------|--------------------------|--------------------|
| Bank of America | MLILO | Anyaporn Tantasatityanon | + 44 20 7995 0626 |
| BNP Paribas | BNAPA | Nicolas Certner | + 33 1 55 77 8247 |
| Morgan Stanley | MGILO | Maximilian Leuschner | + 44 20 7677 9112 |
| Société Générale | SOGFR | Eric Carballeda | + 33 1 42 13 32 24 |
| JP Morgan | JPMFR | Gabriel Messika | + 33 1 87 03 2642 |



Appendix

Contract specifications – Dividend Futures (1/2)

| Reference contract | EURO STOXX 50® Index Dividend Futures | FTSE 100® Declared Dividend Index Futures | EURO STOXX® Select Dividend 30 Index Dividend Futures | MSCI® Index Dividend Futures | |
|---|---|---|---|----------------------------------|----------------------------------|
| Underlying dividend points calculation | EURO STOXX 50® DVP | FTSE 100® Declared Dividend Index | EURO STOXX® Select Dividend 30 DVP | MSCI EAFE & World | MSCI EM |
| Index provider | STOXX Ltd. | FTSE International Ltd. | STOXX Ltd. | MSCI | |
| Eurex product ID | FEXD | FTDD | FD3D | FFPD, FWPD | FEFD |
| Launch date | 30 Jun 2008 | 29 March 2021 | 22 Jun 2009 | 21 Oct 2019 | |
| Contract value | EUR 100 per index dividend point | GBP 50 per index dividend point | EUR 100 per index dividend point | USD 100 per index dividend point | USD 500 per index dividend point |
| Price quotation | in points, with one decimal | | | in points, with two decimals | |
| Minimum price change | 0.1 index points, i.e. EUR 10 | 0.1 index points, i.e. GBP 5 | 0.1 index points, i.e. EUR 10 | 0.1 index points, i.e. USD 10 | 0.01 index points, i.e. USD 5 |
| Settlement | Cash settlement, all values payable on the first exchange day following the final settlement date. | | | | |
| Contract months | The four nearest successive semi-annual contracts of the June and December cycle and the eight following annual months of the December cycle (from the first exchange day after the last trading day of the calendar year up to the final settlement day of the following calendar year) are available for trading at any time. | | The five nearest successive annual contracts of the December cycle (from the first exchange day after the last trading day of the calendar year up to the final settlement day of the following calendar year) are available for trading at any time. | | |
| Last trading day | Last trading day is the final settlement day. Final settlement day is the third Friday of each December maturity month if this is an exchange day; otherwise the exchange day immediately preceding that day. | | | | |
| Final settlement day | Final settlement day is the last trading day | | Final settlement day is the exchange day immediately following the last trading day | | |
| Trading hours | 08:30-22:00 CET | (12:00 CET on the last trading day) | 08:30-19:00 CET (12:00 CET on the last trading day) | 8:30-22:00 | |
| Transaction fees | EUR 1.20 | GBP 1.20 | EUR 1.20 | A: USD 1.40 ; P/M: USD 1.20 | A: USD 2.00 ; P/M: USD 1.80 |
| Regular transactions | EUR 1.80 | GBP 1.80 | EUR 1.80 | A: USD 2.10 ; P/M: USD 1.80 | A: USD 3.00 ; P/M: USD 2.10 |
| TES Block Trades | | | | | |
| Cash Settlement | EUR 1.20 | GBP 1.20 | EUR 1.20 | A: USD 1.40 ; P/M: USD 1.20 | A: USD 2.00 ; P/M: USD 1.80 |

Contract specifications – Dividend Futures (2/2)

| Reference contract | SMI® Dividend Futures | DAX® Price Index Dividend Futures | DivDax® Dividend Futures |
|--|---|--|--|
| Underlying dividend points calculation | SMI® Dividend Points Index | DAX® Dividend Points Index | DivDAX® Dividend Points Index |
| Index provider | SIX Swiss Exchange Ltd. | Deutsche Börse AG | Deutsche Börse AG |
| Eurex product ID | FSMD | FDXD | FDVD |
| Launch date | | 22 Jun 2009 | |
| Contract value | CHF 100 per index dividend point | EUR 100 per index dividend point | EUR 1.000 per index dividend point |
| Price quotation | in points, with one decimal place | in points, with one decimal place | in points, with two decimal places |
| Minimum price change | 0.1 index points, equivalent to a value of CHF 10 | 0.1 index points, equivalent to a value of EUR 10 | 0.01 index points, equivalent to a value of EUR 10 |
| Settlement | Cash settlement, all values payable on the first exchange day following the final settlement date. | | |
| Contract months | The five nearest successive annual contracts of the December cycle (from the first exchange day after the last trading day of the calendar year up to the final settlement day of the following calendar year) are available for trading at any time. | | |
| Last trading day | Last trading day is the final settlement day. Final settlement day is the third Friday of each December maturity month if this is an exchange day; otherwise the exchange day immediately preceding that day. | | |
| Final settlement day | Final settlement day is the last trading day | | |
| Trading hours | 08:30-17:27 CET (09:00 CET on the last trading day) | 08:30-19:00 CET (12:00 CET on the last trading day) | 08:30-19:00 CET (12:00 CET on the last trading day) |
| Transaction fees | CHF 1.80 CHF 2.40 CHF 1.80 | | EUR 2.00 EUR 3.00 EUR 2.00 |

Contract specifications – Sector Dividend Futures

| | |
|--|---|
| Underlying | EURO STOXX® Automobile & Parts, Banks / Utilities / Telecommunications / Insurance / Oil&Gas DVP STOXX® Europe 600 Automobile & Parts, Banks / Utilities/ Telecommunications / Insurance / Oil&Gas DVP |
| Currency | EUR |
| Contract months | The five nearest successive annual contracts of the December cycle (from the first exchange day after the last trading day of the calendar year up to the final settlement day of the following calendar year) are available for trading at any time. For FEBD only: The four nearest successive semi-annual contracts of the June and December cycle and the five following annual months of the December cycle (from the first exchange day after the last trading day of the calendar year up to the final settlement day of the following calendar year) are available for trading at any time |
| Contract value | EUR 500 per index point. |
| Price quotation and minimum price change | The price quotation is in points, with two decimal places. The minimum price change is 0.01 points, equivalent to a value of EUR 5 per contract. |
| Settlement | Cash settlement, payable on the first exchange day following the final settlement day. |
| Last trading day and final settlement day | Last trading day is the final settlement day. Final settlement day is the third Friday of each December maturity month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing futures on the last trading day is at 12:00 CET, for SMI® Dividend Futures at 9:00 CET. |
| Final settlement price | The final settlement price is established by Eurex on the final settlement day at 12:00 CET based on the final value of the underlying index for the relevant contract period. Determining is the cumulative total of the relevant gross dividends declared and paid by the individual constituents of the underlying index as calculated in the form of index points by STOXX Ltd. for the contract period. |
| Contract (dividend) period | The contract period, for purposes of dividends declared and paid, will be from, but excluding the third Friday of December of the year preceding the maturity year, if this is an exchange day; otherwise from and excluding the exchange day immediately preceding that day, up to and including the third Friday of December of the maturity year if this is an exchange day; otherwise up to and including the exchange day immediately preceding that day. |
| Trading hours | Order book: 8:30 – 17:30 CET TES Block Trading: 8:30 – 19:00 CET |

Contract specifications – EURO STOXX 50® Index Dividend Options

| | |
|--|---|
| Underlying | EURO STOXX 50® DVP (Dividend Points Index) |
| Contract value | EUR 100 per index dividend point of the underlying. |
| Settlement | Cash settlement, payable on the first exchange day following the final settlement day. |
| Price Quotation and minimum price change | The price quotation is in points, with two decimal places. The minimum price change is 0.01 points, equivalent to a value of EUR 1 per contract. |
| Contract months | The ten nearest successive annual contracts of the December cycle (from the first exchange day after the last trading day of the calendar year up to the final settlement day of the following calendar year) are available for trading at any time. |
| Last trading day and final settlement day | Last trading day is the final settlement day. Final settlement day is the third Friday of each December expiration month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the expiring option series on the last trading day is at 12:00 CET. |
| Daily settlement price | The daily settlement price is established by Eurex. The daily settlement prices for EURO STOXX 50® Index Dividend Options are determined through the Black/Scholes 76 model. |
| Final settlement price | The final settlement price is established by Eurex on the final settlement day at 12:00 CET based on the final value of the underlying index for the relevant contract period. Determining is the cumulative total of the relevant gross dividends declared and paid by the individual constituents of the underlying index as calculated in the form of index points by STOXX Ltd., Deutsche Börse AG as well as SIX Swiss Exchange for the contract period. |
| Exercise | European-style; an option can only be exercised on the final settlement day of the respective option series until the end of the Post-Trading Full Period (20:30 CET). |
| Exercise prices | At least nine exercise prices shall be available for each expiry for each call and put, such that four exercise prices are in-the-money, one is at-the-money and four are out-of-the-money. |
| Strike price intervals | EURO STOXX 50® Index Dividend Options have execution prices with intervals in the amount of not less than one point. Option series with a term of up to 59 months may have exercise prices of five points or of ten points for option series with a term of more than 59 months. |
| Option premium/Margining | The premium is payable in full in the currency of the respective contract on the exchange day following the day of the trade. |

Contract specifications – Single Stock Dividend Futures

| | |
|--|---|
| Underlying | Annual dividend payments |
| Price quotation and minimum price change | The price quotation is in EUR/CHF/USD with three decimal places and in pence with two decimal places respectively. The minimum price change is EUR/CHF/USD 0.001 and 0.01 pence, equivalent to a value of EUR/CHF/USD 1 and 10 pence per contract respectively. |
| Contract value | Dividend payments in relation to a contract size of 1000 shares. |
| Contract years and reference period | The five (or seven for selected SSDFs) nearest successive annual contracts of the December cycle (from the first exchange day after the Last Trading Day of the calendar year up to the final settlement day of the following calendar year) are available for trading at any time. Each dividend is determined as paid on ex-dividend date. All dividends determined as paid within the contract period will be added to determine the final settlement price. |
| Last trading day and final settlement day | Last trading day is the final settlement day. Final settlement day is the third Friday of each December maturity month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing futures on the last trading day is at 12:00 CET. |
| Daily settlement price | The daily settlement price for the current maturity month is derived from the volume-weighted average of the prices of all transactions during the minute before 17:30 CET (reference point), provided that more than five trades transacted within this period. For the remaining maturity months, the daily settlement price for a contract is determined based on the average bid/ask spread of the combination order book. |
| Final settlement price | The final settlement price is established by Eurex on the final settlement day at 12:00 CET, corresponding to the dividend for the respective company's business year. The final settlement price is determined to four decimal places. |
| Corporate actions | Corporate actions are treated in the same manner like Eurex Single Stock Futures in the adjustment of contract sizes and issuing of new contract series where necessary. Adjustments to contract sizes etc. will be made for special/extraordinary dividends – which are excluded from the contracts final settlement price. Eurex will target “home market” (IDEM) treatment of corporate actions for Italian names. |
| Trading hours | Order book: 8:30 – 17:30 CET TES Block Trading: 8:30 – 19:00 CET |

SSDFs – Current product suite and pricing (total:272)

Single Stock Dividend Futures & Fees per contract (Regular Orderbook Transactions)

| Germany | |
|-------------------------------|----------|
| Adidas (A2DS) | EUR 1.20 |
| Allianz (A2LV) | EUR 1.20 |
| BASF (B2AS) | EUR 1.20 |
| Bayer (B2AY, B3AY) | EUR 1.20 |
| Beiersdorf (B2EI) | EUR 0.90 |
| BMW (B2MW) | EUR 1.20 |
| Brenntag (B2RG) | EUR 1.20 |
| CECONOMY (C2EC) | EUR 0.10 |
| Continental (C2ON) | EUR 1.20 |
| Covestro (C2OV) | EUR 1.20 |
| Daimler (D2AJ) | EUR 0.90 |
| Daimler Truck (D2AM) | EUR 1.20 |
| Deutsche Bank (D3BK, D4BK) | EUR 0.10 |
| Deutsche Börse (D3B1) | EUR 1.20 |
| Deutsche Post (D2PW) | EUR 1.20 |
| Deutsche Telekom (D2TE) | EUR 0.90 |
| Deutsche Wohnen (D2WN) XXXX | EUR 1.20 |
| E.ON (E30A) | EUR 0.90 |
| E.ON Uniper (E20A) | EUR 0.90 |
| Evonik (E2KF) | EUR 1.20 |
| Fresenius Medical Care (F2ME) | EUR 1.20 |
| Fresenius (F2RE) | EUR 1.20 |
| HeidelbergCement (H2EI) | EUR 1.20 |
| Henkel pref. (H2EN) | EUR 1.20 |
| Hugo Boss (B2OS) | EUR 0.10 |
| Infineon (I2FX) | EUR 0.20 |
| K+S (S2DF) | EUR 0.20 |
| Linde (L2IN, L3IN) | EUR 1.20 |
| Lufthansa (L2HA) | EUR 0.10 |
| Merck (M2RK) | EUR 1.20 |
| MTU Aero Engines (M2TX) | EUR 1.20 |
| Münchener Rück (M2UV) | EUR 1.20 |
| Porsche (P2OR) | EUR 1.20 |
| ProSiebenSat.1 Media (P2MP) | EUR 0.90 |
| Puma (P2JM) | EUR 0.50 |
| RWE (R3WE, R4WE) | EUR 0.90 |
| SAP (S3AP) | EUR 1.20 |
| Sartorius (S2RT) | EUR 1.20 |
| Siemens (S3IE) | EUR 1.20 |
| Siemens Energy (E2NR) | EUR 0.20 |
| Siemens Healthineers (S2HF) | EUR 1.20 |
| Symrise (S2YF) | EUR 1.20 |
| TAG Immobilien AG (T2EG) | EUR 1.20 |
| ThyssenKrupp (T2KA) | EUR 0.10 |
| Vonovia (A2NN) | EUR 1.20 |
| VW pref. (V2W3) | EUR 1.20 |

| Ireland | |
|------------------------------|----------|
| CRH (C2RG, C2RS) | EUR 1.20 |
| Flutter Entertainment (P2SF) | GBP 0.30 |
| Ryanair (R2YI) | EUR 0.10 |

| France | |
|---------------------------------------|----------|
| Accor (A2CR) | EUR 0.90 |
| Air Liquide (A6IR, A7IR) | EUR 1.20 |
| Airbus (E2AS) | EUR 0.20 |
| ALSTOM (A3OM, A4OM, A5OM) | EUR 0.50 |
| AtoS (A2XI) | EUR 1.20 |
| AXA (A2XA) | EUR 1.20 |
| BNP Paribas (B2NP) | EUR 1.20 |
| Bouygues (B2YG) | EUR 1.20 |
| Cappellini (C2GM) | EUR 1.20 |
| Carrefour (C3AR) | EUR 0.50 |
| Casino Guichard Perrachon SA (C2AJ) | EUR 1.20 |
| Covivio (F2DR) | EUR 1.20 |
| Crédit Agricole (X2CA) | EUR 0.20 |
| Danone (B2SN) | EUR 1.20 |
| Dassault Systèmes (D2SY) | EUR 0.90 |
| Electricité de France (E3DF) | EUR 0.20 |
| ENGIE (G2ZF, G3ZF) | EUR 0.90 |
| EssilorLuxottica International (E2SL) | EUR 1.20 |
| Hermès International (H2MI) | EUR 1.20 |
| Kering (P2PX, P3PX) | EUR 1.20 |
| Klepierre SA (L2IF) | EUR 0.10 |
| Legrand (L2RC) | EUR 1.20 |
| L'Oréal (L2OR) | EUR 1.20 |
| LVMH (M3OH) | EUR 1.20 |
| Michelin (M2CH) | EUR 1.20 |
| Orange (F2TE, F3TE) | EUR 0.90 |
| Pernot-Ricard (P2ER) | EUR 1.20 |
| Publicis Groupe (P2U4) | EUR 1.20 |
| Renault (R2NL) | EUR 0.10 |
| Safran (S2EJ) | EUR 0.50 |
| Saint-Gobain (G2OB) | EUR 1.20 |
| Sanofi (S2NW) | EUR 1.20 |
| Schneider Electric (S3ND) | EUR 1.20 |
| Société Générale (S2GE) | EUR 0.50 |
| Sodexo (S2J7) | EUR 1.20 |
| Stellantis (P2EU) | EUR 0.90 |
| STMicroelectronics (S2GM) | EUR 0.20 |
| TechnipFMC (T3HP) | EUR 0.70 |
| Teleperformance (R2CF) | EUR 1.20 |
| Thales (C2SF) | EUR 1.20 |
| TOTAL SA (T2OT) | EUR 1.20 |
| Universal Music (U2MG) | EUR 0.10 |
| Valeo (V2SA) | EUR 0.90 |
| Vallourec (V3AC) | EUR 0.10 |
| Veolia Environnement (V2VD, V3VD) | EUR 0.90 |
| Vinci (S3QU) | EUR 1.20 |
| Vivendi Universal (V5VU) | EUR 0.90 |

| Netherlands | |
|----------------------------------|----------|
| ABN Amro (A2BN) | EUR 0.10 |
| Adyen (A2DY) | EUR 0.10 |
| AEGON (A2EN) | EUR 0.10 |
| Ahold Delhaize (A3HO) | EUR 0.90 |
| Akzo Nobel (A3KU) | EUR 1.20 |
| Arceelor Mittal (I4SP, I2SS) | EUR 0.50 |
| ASM International (A2SI) | EUR 1.20 |
| ASML Holding (A2SM) | EUR 1.20 |
| ASR Nederland NV (A2SR) | EUR 1.20 |
| Heineken (H2NK) | EUR 1.20 |
| ING Groep (I2NN) | EUR 0.20 |
| Koninklijke DSM (D2SM) | EUR 1.20 |
| NN Group (N2NG) | EUR 1.20 |
| Philips (P2HI) | EUR 1.20 |
| Prosus (P2RX) | EUR 0.10 |
| Randstad (R2AN) | EUR 1.20 |
| Royal Dutch Shell (R2DA) | EUR 1.20 |
| Royal KPN (K6PN) | EUR 0.10 |
| Unibail-Rodamco-Westfield (U2BL) | EUR 1.20 |
| Unilever NV (U2NI) | EUR 1.20 |

| Belgium | |
|---------------------------------|----------|
| aegas (A2GS) | EUR 1.20 |
| Anheuser-Busch InBev (I2TK) | EUR 0.90 |
| Galapagos NV (G2LP) | EUR 0.10 |
| Groupe Bruxelles Lambert (E2AJ) | EUR 1.20 |
| KBC Group NV (K2BC) | EUR 1.20 |
| Proximus (B2X7) | EUR 1.20 |
| SOLVAY SA (S2OL) | EUR 1.20 |
| UCB (U2NC) | EUR 1.20 |

| Spain | |
|--|----------|
| ACS Actividades de Construcción y Servicios (O2CI) | EUR 1.20 |
| Aena (A2NA) | EUR 1.20 |
| Amadeus IT Group (A2IT) | EUR 0.90 |
| Banco Bilbao Vizcaya Argentaria (B3BV) | EUR 0.10 |
| Banco Santander (S2SD, S3SD) | EUR 0.10 |
| CaixaBank (C2RT) | EUR 0.10 |
| Enagas (E2NG) | EUR 1.20 |
| Endesa (E2DS) | EUR 1.20 |
| Ferrovial (U2FG) | EUR 0.90 |
| Griños (O2ZT) | EUR 0.50 |
| Iberdrola (I2BE) | EUR 0.50 |
| Inditex (I2XD, I3XD, I8XD, I9XD) | EUR 0.50 |
| International Consolidated Airlines Group (I2NR, I3NR) | EUR 0.10 |
| Naturgy Energy Group (G2AN) | EUR 1.20 |
| Red Eléctrica Corporación (R2EE) | EUR 1.20 |
| Repsol (R2EP, R3EP) | EUR 0.50 |
| Siemens Gamesa Renewable Energy (G2TG) | EUR 0.10 |
| Telefónica (T2NE, T3NE) | EUR 0.20 |

| Switzerland | |
|---------------------------------------|----------|
| ABB (A2BB) | CHF 1.60 |
| Adecco (A2DE) | CHF 1.60 |
| Alcon (A2CF) | CHF 0.30 |
| Cie Financière Richemont (C2FR, C3FR) | CHF 1.60 |
| Credit Suisse (C5SG) | CHF 0.30 |
| Geberit (G2EB) | CHF 1.60 |
| Havaalandu (G2IV) | CHF 1.60 |
| Julius Bär Gruppe (B2AE) | CHF 1.60 |
| Lafarge Holcim (H3OL) | CHF 1.60 |
| Logitech (L2GG) | CHF 1.60 |
| Lonza Group (L2ON) | CHF 1.60 |
| Nestlé (N2ES) | CHF 1.60 |
| Novartis - Alcon (N2OV) | CHF 1.60 |
| Novartis (N3OV) | CHF 1.60 |
| Roche Holding (R2OG) | CHF 1.60 |
| SGS (S2GS) | CHF 1.60 |
| Sika (S2IK) | CHF 1.60 |
| Stadler Rail (S2RA) | CHF 1.60 |
| Swatch Group (bearer shares) (U2HR) | CHF 1.60 |
| Swiss Life Holding (S2LH) | CHF 1.60 |
| Swiss Re (S5RE) | CHF 1.60 |
| Swisscom (S2CM) | CHF 1.60 |
| UBS (U4BS) | CHF 1.00 |
| Zurich Financial Services (Z2UR) | CHF 1.60 |

| Italy | |
|-------------------------------|----------|
| Assicurazioni Generali (A2SG) | EUR 0.90 |
| Atlantia (A2OP) | EUR 0.20 |
| CNH Industrial (F2IM) | EUR 0.10 |
| Enel (E2NL) | EUR 0.50 |
| Eni (E2NT) | EUR 0.50 |
| EXOR (I2IL) | EUR 0.50 |
| Ferrari (R2AC) | EUR 1.20 |
| Intesa Sanpaolo (I3ES) | EUR 0.10 |
| Leonardo-Finmeccanica (F2NG) | EUR 0.10 |
| Mediobanca (M2EG) | EUR 0.90 |
| Moncler (M2ON) | EUR 0.50 |
| Poste Italiane (P2IF) | EUR 0.90 |
| Snam-Italgas (S2NF) | EUR 0.20 |
| Stellantis (F2IA, F3IA) | EUR 0.20 |
| Telecom Italia (T2QI) | EUR 0.10 |
| Terna (U2EI) | EUR 0.20 |
| UniCredit (C4RI) | EUR 0.20 |

| UK | |
|---------------------------------|----------|
| 3i Group (I2IH) | GBP 0.16 |
| Anglo American (A2AL, A3AL) | USD 1.20 |
| AstraZeneca (A2ZN) | USD 1.20 |
| Aviva (A2V) | GBP 0.04 |
| BAE Systems (B2A) | GBP 0.04 |
| Barclays (B3AR) | GBP 0.04 |
| BHP Group (B3LT) | USD 1.20 |
| BP (B2P) | GBP 0.04 |
| British American Tobacco (B2AT) | GBP 0.30 |
| BT Group (B2T) | GBP 0.04 |
| Carnival (C2CL) | USD 0.70 |
| Centrica (C2NA) | GBP 0.04 |
| Diageo (D2GE) | GBP 0.16 |
| GlaxoSmithKline (G4SK) | GBP 0.30 |
| General Mills (G2LE, G3LE) | USD 0.20 |
| HSBC (H2SB) | USD 0.20 |
| Legal & General (L2EF) | GBP 0.04 |
| Lloyds Banking Group (L2LO) | GBP 0.04 |
| London Stock Exchange (L2ES) | GBP 0.30 |
| National Grid (N3G) | GBP 0.16 |
| Prudential (P2RS) | GBP 0.70 |
| Prudential-M&G (P2RU) | GBP 0.16 |
| Reckitt Benckiser (R2BE) | GBP 0.30 |
| RELX (R2EL) | GBP 0.16 |
| Rio Tinto (R2TZ, R3TZ) | GBP 0.30 |
| Royal Bank of Scotland (R2BS) | GBP 0.04 |
| Severn Trent (S2VT) | GBP 0.30 |
| SSE (S2SE) | GBP 0.16 |
| Tesco (T2SC) | GBP 0.04 |
| Vodafone Group (V4O) | GBP 0.04 |
| Vodafone Group (V2OE) | EUR 0.10 |
| WPP (W2PF) | GBP 0.16 |

| Nordics | |
|--------------------------------------|-----------|
| Elisa (E2IA) | EUR 1.20 |
| Fortum (F2OT) | EUR 1.20 |
| KONE (K2CA, K3CA) | EUR 1.20 |
| Neles Corp (V2LM) | EUR 0.50 |
| Neste (N2EF) | EUR 0.50 |
| Nokia (N4OA) | EUR 0.10 |
| Nordea Bank ABP (N2DB) | EUR 0.20 |
| Orion (O2GN) | EUR 1.20 |
| Sampo (S2MP, S3MP) | EUR 1.20 |
| Stora Enso (E2NU) | EUR 0.50 |
| UPM Kymmene (R2PL) | EUR 1.20 |
| Teila Co AB (T2IA) | SEK 12.00 |
| Skandinaviska Enskilda Banken (S2EB) | SEK 12.00 |
| Swedbank AB (S2WE) | SEK 12.00 |
| Ericsson LM (E2RI) | SEK 12.00 |
| Svenska Handelsbanken (S2HB) | SEK 12.00 |
| Telenor ASA (T2EL) | NOK 12.00 |
| Orsted AS (O2RS) | DKK 12.00 |
| Danske Bank AS (D2KE) | DKK 12.00 |

| USA | |
|-----------------------------------|----------|
| 3M (M2MM) | USD 1.20 |
| AbbVie (A2BV) | USD 1.20 |
| Altria Group (M2OF) | USD 1.20 |
| Amazon (A2MZ) | USD 0.20 |
| Apple (A2AP) | USD 1.20 |
| AT&T (T2FF) | USD 1.20 |
| Automatic Data Processing (A2PF) | USD 1.20 |
| Bank of America (B2AC) | USD 0.70 |
| Bristol-Myers Squibb (B2MY) | USD 1.20 |
| Chevron (C2VX) | USD 1.20 |
| Cisco Systems (C2SC) | USD 1.20 |
| Citigroup (C2IT) | USD 1.20 |
| ExxonMobil (X2MF) | USD 1.20 |
| General Electric (G2EC) | USD 0.20 |
| General Mills (G2SF) | USD 1.20 |
| IBM (I2BM) | USD 1.20 |
| Intel (I2NT) | USD 1.20 |
| Johnson & Johnson (J2NJ) | USD 1.20 |
| JPMorgan Chase (J2PM) | USD 1.20 |
| McDonald's (M2CD) | USD 1.20 |
| Merck & Co. (M2CC) | USD 1.20 |
| Microsoft (M2ST) | USD 1.20 |
| PepsiCo (P2EP) | USD 1.20 |
| Pfizer (P2FE) | USD 1.20 |
| Philip Morris International (P2M) | USD 1.20 |
| The Coca-Cola Company (K2OF) | USD 1.20 |
| Verizon | USD 0.20 |
| Walmart (W2MT) | USD 1.20 |

| Austria | |
|--------------------------------------|----------|
| Andritz (A2NZ) | EUR 1.20 |
| Erste Bank (E2BS) | EUR 0.90 |
| OMV (O2MV) | EUR 1.20 |
| Österreichische Post (P2ST) | EUR 1.20 |
| Raiffeisen Bank International (R2BI) | EUR 0.90 |
| UNIQA Insurance Group (U2QA) | EUR 0.20 |
| Voestalpine (V2OS) | EUR 0.50 |

| Portugal | |
|-----------------------------|----------|
| Energias de Portugal (E2DP) | EUR 0.20 |
| Galp Energia (G2AL) | EUR 0.50 |

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Thank you!

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