

CC&G Market Notice

29th January 2021

CC&G: New pricing for Single Stock Dividend Futures

To the Attention of: *Equity Derivative Section Participants*
Priority: *Medium*
Subject: *Pricing SSDF*

Dear Client,

With reference to Borsa Italiana's notice nr 1664 dated 18th January 2021, we would like to inform you that starting from March 1, 2021 the multiplier on single stock dividend futures (SSDF) will pass from 1,000 to 10,000.

In consequence, starting from the same date the pricing for single stock dividend futures will be modified as follows:

<i>New SSDF pricing</i>	Clearing – Fee per lot	Clearing – CAP	Settlement – Fee	Settlement – CAP
Base Fee	1	100	3	300
PMM	0.5	100	3	300

This pricing will be reduced by 50% until December 31, 2021.

<i>New SSDF pricing till 31.12.2021</i>	Clearing – Fee per lot	Clearing – CAP	Settlement – Fee	Settlement – CAP
Base Fee	0.5	50	1.5	150
PMM	0.25	50	1.5	150

Subsequently, CC&G will issue a notice with the technical modalities of conversion for the series whose multiplier has not been modified and a newly assigned identifying code.



London
Stock Exchange Group

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