EURONEXT

EURONEXT DERIVATIVES NOTICE

Amsterdam Market	No. NO161010DE2
Issue Date:	10 October 2016
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AtomX: INTRODUCTION OF FLEXIBLE SINGLE STOCK FUTURES ON ALTICE

> ### Executive Summary
> This notice informs Members of the introduction of flexible Single Stock Futures on Altice. These contracts will be available on AtomX, Euronext's off-order book, on-exchange trade reporting service.

1. Introduction

Euronext intends to launch additional flexible Single Stock Futures on AtomX on **14 October 2016**:

Underlying	ISIN code	Contract code Flexible Cash	Trading currency	Relevant Stock Exchange
Altice	NL0011333752	YAO	EUR	Euronext Amsterdam

1.1 The contract specifications for the flexible Single Stock Futures can be found in the attachment.

1.2 The AtomX service provides flexibility for investors by allowing them to tailor stock futures with expiry dates that are not available on the central order book, and to report trades through either a web interface or a dedicated electronic connection. Clients can also benefit from the capital and operational efficiencies of clearing flexible trades in the same clearing pool as their existing Euronext positions.

2. Onboarding

Members who wish to access the AtomX solution must:

2.1 Fill out and return the 'Request for Extension of Trading Activity form' to the Euronext Membership department.
The form can be found via www.euronext.com/membership/admission-proces/membership-applications-extensions under 'Existing Euronext Members' > 'b. on the Euronext Derivatives markets'.

2.2 Request an electronic certificate and credentials from Euronext's Customer Access Services (CAS) team.

2.3 Sign the updated Trading Platform Agreement (TPA).

3. documentation

Additional details are available on the Euronext website as follows:

3.1   AtomX webpage

www.euronext.com/atomx

- Flex Instrument: Contract specifications
- AtomX User Guide
- Factsheet: Flex on Euronext AtomX

3.2   Onboarding webpage

www.euronext.com/membership/admission-proces/membership-applications-extensions

- Request for extension of trading activity
- Trading Platform Agreement (TPA)
- AtomX Login creation order Form

3.3   Market Data

www.euronext.com/it-documentation/market-data: IT documentation > Market Data > Technical Documentation > Derivatives

- XDP-D Specification
- XDP-D XML Standing Data Specification
- XDP-D Configuration documents for EUA and Production

3.4   Order Entry

www.euronext.com/connectivity/it-documentation/order-entry: IT documentation > Order Entry > Technical Documentation > Derivatives

- AtomX API Client Specifications describing the messages to access the services of the AtomX Trade Manager gateway (SOAP-based API)

For further information in relation to this Notice, contact your relationship manager at ccc@euronext.com or:

EMS Customer Technical Support Group	+33 1 85 148 588	CTSG@euronext.com
Customer Access Support	+33 1 8514 8589	CAS@euronext.com
Membership	+ 31 20 721 4264	EuronextMembership@euronext.com
EMS Derivatives desk	www.euronext.com/services-support	EMSDerivatives@euronext.com

Telephone (calling from):	Belgium	+32 2 620 0585
	France	+33 1 8514 8585
If your enquiry relates to AtomX, press 7	Portugal	+351 2 1060 8585
	The Netherlands	+31 20 721 9585
	UK	+44 20 7660 8585

Attachment: Flexible Single Stock Futures contract specifications

	FLEXIBLE SINGLE STOCK FUTURES Cash Settlement
Contract size	One future normally equals rights over 100 underlying shares*
Unit of trading	100*
Pricing unit/quotation	EUR/CHF/GBX/NOK/SEK/DKK per share
Minimum price movement (tick size and value)	EUR/CHF/NOK/SEK/DKK 0.0001 (EUR/CHF/NOK/SEK/DKK 0.01 per contract, for Italian SSFs EUR 0.10 per contract) GBX 0.01 (GBX 10.00 per contract)
Expiry months	Any trading day with a maximum lifetime that is equal to the longest dated expiry of any standard futures contract that is available in the same underlying on the Central Order Book** Minimum lifetime: next business day
Minimum trade size	1
Euronext market	Amsterdam, Brussels, Lisbon, Paris
Daily settlement tick size	EUR/CHF/NOK/SEK/DKK 0.0001 GBX 0.01
Daily settlement time	17:40 CET
Daily settlement underlying price	Closing price
Last trading day	Trading ceases at 18:30 CET on the expiry day
Settlement	Cash settlement based on the EDSP
Settlement day	First business day after the Last Trading Day
Exchange Delivery Settlement Price (EDSP)	The cash market closing price of the underlying stock on the Last Trading Day
EDSP tick size	EUR/CHF/NOK/SEK/DKK 0.0001 GBX 0.01
EDSP time	17:40 CET
EDSP method	Cash Market Closing Price
Clearing organization	LCH S.A.
Trading hours	09:00 - 18:30 CET

* Single Stock Futures on Italian and UK underlying stocks have a contract size of 1000.

**An expiration day can only be selected on days that the EDSP can be determined. In general it is therefore not allowed to select a day as expiration day on which the Euronext markets are closed and/or underlying exchange is closed. When the Euronext markets are open for a half trading day, an expiration day can only be selected on this day when the underlying exchange is open for a half trading day as well.
In the case that a day is selected as a last trading day and (at a later moment) it turns out that that day is not eligible as last trading day, the last trading day will be moved to the previous eligible trading day or the EDSP of the previous trading day will be used.