

## EURONEXT DERIVATIVES NOTICE

Lisbon Market

NO151022DE3

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26 October 2015

## AtomX: FLEXIBLE CONTRACT SPECIFICATIONS AND LIST OF FLEXIBLE CONTRACTS

### Executive Summary

This notice informs Members of the contract specifications of Flexible contracts and the list of Flexible contracts that will be available on AtomX, Euronext's new off-order book, on-exchange trade reporting service for clients in equity and index derivatives.

### 1. Introduction

- 1.1 Info-Flash [IF150907DE](#), published on 7 September 2015, announced that the launch date of AtomX is 26 October 2015. This notice informs Members of the Flexible contract specifications and the list of Flexible contracts that will be available on AtomX.
- 1.2 The new service will provide flexibility for investors by allowing them to tailor derivatives instruments with strike prices, option types, settlement styles and expiry dates (restricted to 3rd Friday at launch) 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. Contract specifications Flexible Options and Futures

- 2.1 The contract specifications for Flexible Options and Futures can be found in attachment 1.

### 3. List of Flexible contracts

- 3.1 The list of Flexible contracts that will be available on AtomX can be found in attachment 2.

#### 4. Onboarding

Members who wish to access the AtomX solution must:

- 4.1 fill out and return the '[Request for Extension of Trading Activity form](#)' to the Euronext Membership department
- 4.2 request an electronic certificate and credentials from Euronext's Customer Access Services (CAS) team
- 4.3 sign the updated Trading Platform Agreement (TPA).

#### 5. documentation

Additional details are available on the Euronext website as follows:

- 5.1 AtomX webpage [www.euronext.com/atomx](http://www.euronext.com/atomx):
  - Flex Instrument: Contract specifications
  - AtomX User Guide
  - Factsheet: Flex on Euronext AtomX
  - Factsheet: Euronext Single Stock Options
- 5.2 Onboarding webpage [www.euronext.com/membership/admission-proces/membership-applications-extensions](http://www.euronext.com/membership/admission-proces/membership-applications-extensions):
  - Request for extension of trading activity
  - Trading Platform Agreement (TPA)
  - AtomX Login creation order Form
- 5.3 IT documentation > Market Data [www.euronext.com/it-documentation/market-data](http://www.euronext.com/it-documentation/market-data):
  - XDP-D Specification v2.2.6
  - XDP-D XML Standing Data Specification v1.8
  - XDP-D Configuration documents for EUA and Production v2.1.2
- 5.4 IT documentation > Order Entry > Technical Documentation [www.euronext.com/connectivity/it-documentation/order-entry](http://www.euronext.com/connectivity/it-documentation/order-entry):
  - 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](mailto:ccc@euronext.com) or:

EMS Customer Technical Support Group	+33 1 85 148 588	<a href="mailto:CTSG@euronext.com">CTSG@euronext.com</a>
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Membership (Onboarding & Client Administration)	+ 31 20 721 42 64 +33 1 70 48 28 27	<a href="mailto:EuronextMembership@euronext.com">EuronextMembership@euronext.com</a>
EMS Derivatives desk	<a href="http://www.euronext.com/services-support">www.euronext.com/services-support</a>	<a href="mailto:EMSDerivatives@euronext.com">EMSDerivatives@euronext.com</a>
Telephone (calling from):	Belgium +32 2 620 0585 France +33 1 8514 8585 Portugal +351 2 1060 8585	
If your enquiry relates to AtomX, press 7	The Netherlands +31 20 721 9585 UK +44 20 7660 8585	

## Attachment 1: Flexible 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 month with a maximum lifetime that is equal to the longest dated month of any standard contract that is available on the same underlying value Minimum lifetime: next business day
Wholesale 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 17:40 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.Clearnet S.A.
Trading hours	09:00 - 18:30 CET

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

\*\* Until further notice the expiry day will be the third Friday of the expiry month.

## Attachment 2: Flexible Stock Futures\*

Underlying	ISIN-code	Relevant Stock Exchange	Trading currency	Contract Code
				Flexible Cash
BANCO BPI	PTBPIOAM0004	Euronext Lisbon	EUR	YBZ
BANCO COMERCIAL PORTUGUES	PTBCPOAM0007	Euronext Lisbon	EUR	YMB
CTT-CORREIOS DE PORTUGAL	PTCTTOAM0001	Euronext Lisbon	EUR	YCT
EDP RENOVAVEIS	ES0127797019	Euronext Lisbon	EUR	YEZ
ENERGIAS DE PORTUGAL	PTEDPOAM0009	Euronext Lisbon	EUR	YEP
GALP ENERGIA SGPS	PTGALOAM0009	Euronext Lisbon	EUR	YGI
JERONIMO MARTINS SGPS	PTJMTOAE0001	Euronext Lisbon	EUR	YJM
NOS SGPS	PTZON0AM0006	Euronext Lisbon	EUR	YPT
PORTUCEL	PTPTIOAM0006	Euronext Lisbon	EUR	YPO
REN - REDES ENERGETICAS NACIONAIS	PTRELOAM0008	Euronext Lisbon	EUR	YRG
SEMAPA	PTSEM0AM0004	Euronext Lisbon	EUR	YSP
SONAE	PTSON0AM0001	Euronext Lisbon	EUR	YSJ

\* All standard Stock Futures will be available on AtomX, also contracts that have no flexible version available on AtomX