

## EURONEXT DERIVATIVES NOTICE

Amsterdam Market

No. NO161010DE1

Issue Date:

10 October 2016

Effective Date:

14 October 2016

### INTRODUCTION OF SINGLE STOCK FUTURES ON ALTICE

#### Executive Summary

This Notice informs Members of the introduction of Single Stock Futures on Altice on the Amsterdam Derivatives Market as from 14 October 2016.

#### 1. Introduction

- 1.1 Euronext intends to launch additional Single Stock Futures (SSF) on the Amsterdam Derivatives Market on **14 October 2016**:

| Name   | ISIN code    | Contract code | Currency |
|--------|--------------|---------------|----------|
| Altice | NL0011333752 | AO6           | EUR      |

- 1.2 Each SSF has a contract size of 100 shares and the tick size is € 0.0001 (€ 0.01 per contract). Open positions remaining after the last day of trading will lead to cash settlement. The full contract specifications are set out in attachment 1.

#### 2. Liquidity Provider information

- 2.1 For the full Liquidity Provider Programme specifications including obligations and benefits please refer to the Liquidity Provider Programme Info-Flash which is available on the [Euronext website](#).
- 2.2 All Members are eligible to apply for a Liquidity Provider status.
- 2.3 Current Liquidity Providers in SSFs on the Amsterdam market wishing to apply for a Liquidity Provider role should complete the Liquidity Provider **Update Form**.
- 2.4 Members who are currently not a Liquidity Provider in SSFs on the Amsterdam market and wishing to apply for a Liquidity Provider role should complete the Liquidity Provider **Registration Form**.
- 2.5 Both the Update and Registration Forms are available on the [Euronext website](#).

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

EMS Derivatives desk

[www.euronext.com/services-support](http://www.euronext.com/services-support)

[EMSDerivatives@euronext.com](mailto:EMSDerivatives@euronext.com)

Telephone (calling from):

|                 |                  |
|-----------------|------------------|
| Belgium         | +32 2 620 0585   |
| France          | +33 1 8514 8585  |
| Portugal        | +351 2 1060 8585 |
| The Netherlands | +31 20 721 9585  |
| UK              | +44 20 7660 8585 |

Attachment 1

**The contract specifications for Single Stock Futures are as follows:**

|  |   |
|--|---|
| Contract size                                | One future normally equals rights over 100 underlying shares. For Stock Futures on Italian shares and UK shares this is 1,000 underlying shares.  |
| Unit of trading                              | 100 (for Italian and UK Stock Futures 1,000)  |
| 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)<br>GBX 0.01 (GBX 10.00 per contract)   |
| Expiry months                                | Initial lifetime: 1, 2 and 3 monthly futures<br>Cycle: Every month<br>Initial lifetime: 6, 9, 12 month quarterly futures<br>Cycle: March, June, September, December   |
| Introduction of new expiry months            | New expiry months are available for trading on the first business day after the expiry of a maturity  |
| Wholesale services                           | Large-in-Scale Facility, AtomX (minimum size 250 contracts) and basis trading   |
| Trading hours                                | Central Order Book 09:00 – 17:40 CET<br>Large-in-Scale Facility 07:00 – 18:30 CET   |
| Trading platform                             | UTP   |
| 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 17:40 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.<br>For Italian SSFs trading ceases at 17:40 CET on the business day before the third Friday of the delivery month. In the event that this Thursday is not a business day, the Last Trading Day shall normally be the last business day preceding this Thursday. |
| Settlement                                   | Cash settlement based on the EDSP   |
| Settlement day                               | First business day after the Last Trading Day   |
| Exchange Delivery Settlement Price (EDSP)    | The domestic cash market closing price of the underlying stock on the Last Trading Day  |
| Clearing organization                        | LCH S.A.  |