

## 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>                             |
| Customer Access Support                         | +33 1 8514 8589  | <a href="mailto:CAS@euronext.com">CAS@euronext.com</a>                               |
| Membership (Onboarding & Client Administration) | + 31 20 721 42 64<br>+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<br>France +33 1 8514 8585<br>Portugal +351 2 1060 8585            |  |
| If your enquiry relates to AtomX, press 7       | The Netherlands +31 20 721 9585<br>UK +44 20 7660 8585                                   |  |

## Attachment 1: Flexible Stock Futures contract specifications

|  | Flexible Single Stock Futures<br>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)<br>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<br>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<br>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<br>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<br>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