

BRUSSELS NOTICE NO. BRU 14/04

Issue Date: 14 April 2014

Effective Date: 22 April 2014

INTRODUCTION OF SINGLE STOCK FUTURES

Executive Summary

This notice informs Members of the introduction of Single Stock Futures on the Euronext Brussels Derivatives Market on 22 April 2014.

1. Introduction

- 1.1 Euronext is expanding its range of Single Stock Futures (SSF) to the Amsterdam, Brussels and Paris Derivatives Markets. 14 SSFs will be listed on the Euronext Brussels Derivatives Market on Tuesday 22 April 2014.
- 1.2 Each SSF has a contract size of 100 shares. Open positions remaining after the Last Trading Day will lead to cash settlement and the tick size is €0.0001 (€0.01 per contract). The full contract specifications are set out in attachment 1. The list of underlying values is shown in attachment 2.

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: <https://derivatives.euronext.com/elps> (under the Stock Futures and Brussels headings).
- 2.2 All Members are eligible to apply for Liquidity Provider status. Members wishing to apply for a Liquidity Provider role should complete the Continental Derivatives Liquidity Provider Registration Form as explained in the Info-Flash.

3. Fees

- 3.1 The standard trading and clearing fees are as follows:

| Central Order Book and Prof Transactions (fee per contract) | Broker (Client account) ¹ | Member (Own account) ¹ | Liquidity Provider ² |
|---|--------------------------------------|-----------------------------------|---------------------------------|
| Single Stock Futures | € 0.10 | € 0.10 | € 0.08 |
| Maximum fee per posting | € 200 | € 200 | € 160 |

For further information in relation to this Notice, Members should contact:

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¹ The trading and clearing fee is split as follows: trading fee €0.05 with a cap per posting of €100; clearing fee €0.05 with a cap per posting of €100.

² The trading and clearing fee is split as follows: trading fee €0.05 with a cap per posting of €100; clearing fee €0.03 with a cap per posting of €60.

Attachment 1

The contract specifications for Single Stock Futures are as follows:

| | |
|---|---|
| Contract size | One future normally equals rights over 100 underlying shares |
| Trading unit | 100 |
| Pricing unit/quotation | Euros per share |
| Currency | Euro |
| Minimum price move | € 0.0001 (€ 0.01 per contract) |
| Trading hours | Central Order Book 09:00 – 17:40 CET Prof Transaction Facility 07:00 – 18:30 CET |
| Expiry months | Initial lifetime: 1, 2 and 3 monthly futures Cycle: Every month Initial lifetime: 6, 9, 12 month quarterly futures Cycle: March, June, September, December |
| Introduction of new delivery months | New delivery months are available for trading on the first business day after the expiry of a maturity |
| 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. |
| 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 |
| Clearing organization | LCH.Clearnet S.A. |
| Wholesale services | Prof Transaction (threshold 250 contracts) and basis trading |

Attachment 2

List of Single Stock Futures to be listed on the Brussels market.

| | Trading symbol | Name | ISIN code | Market |
|----|----------------|-----------------------------|--------------|----------|
| 1 | AV6 | ACKERMANS & VAN HAAREN | BE0003764785 | Brussels |
| 2 | AG6 | AGEAS | BE0974264930 | Brussels |
| 3 | AB6 | ANHEUSER-BUSCH INBEV NV | BE0003793107 | Brussels |
| 4 | BL6 | BELGACOM SA | BE0003810273 | Brussels |
| 5 | CF6 | COFINIMMO | BE0003593044 | Brussels |
| 6 | CO6 | COLRUYT | BE0974256852 | Brussels |
| 7 | DE6 | DELHAIZE GROUP | BE0003562700 | Brussels |
| 8 | ES6 | ELIA SYSTEM OPERATOR SA/NV | BE0003822393 | Brussels |
| 9 | GB6 | GROUPE BRUXELLES LAMBERT SA | BE0003797140 | Brussels |
| 10 | KB6 | KBC GROEP | BE0003565737 | Brussels |
| 11 | MO6 | MOBISTAR SA | BE0003735496 | Brussels |
| 12 | SO6 | SOLVAY SA | BE0003470755 | Brussels |
| 13 | UC6 | UCB SA | BE0003739530 | Brussels |
| 14 | UM6 | UMICORE | BE0003884047 | Brussels |