EURONEXT DERIVATIVES NOTICE

Paris Market — No. NO220524DE

Issue Date: 24 May 2022

Effective Date: 30 May 2022

INTRODUCTION OF NEW CONTRACT

Executive Summary

This Notice informs Members of the introduction of a future on the CAC 40® ESG Index on the Paris Derivatives Market on 30 May 2022.

1. Introduction

Euronext intends to launch a CAC 40® ESG Index future on the Paris Derivatives Market on **30 May 2022**:

Product	Trading symbol	Name	ISIN code shares	Relevant Exchange	Trading currency	Settlement
Index future	FCG	CAC 40® ESG Index Future	FR0014002B31	Euronext Paris	EUR	Cash

2. Market Maker information

2.1 The obligations and benefits for Market Makers are described in the Market Making Scheme for Derivative Markets document as published on the Euronext website.

2.2 Qualifying Members wishing to apply for a Market Maker role should complete the online Market Making Registration Form available on our Connect2 portal at connect2.euronext.com. By submitting the Market Making Registration Form the member will confirm the Market Making Agreement. The Market Making Agreement, as published on the Euronext website will consist of the following:

- Market Making General Terms and Conditions.
- Market Making Operational Terms.
- Market Making Registration Form and, where appropriate, any Update Form.

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Clients who have additional questions are invited to contact the Client Services team.

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CONTRACT SPECIFICATIONS

CONTRACT SPECIFICATIONS	CAC 40® ESG Index Future
Contract name	CAC 40® ESG Index Future
Exchange contract code	FCG
Euronext Derivative Market	Paris
Underlying indices	CAC 40® ESG Index
Contract size	Contract valued at € 10 per index point (e.g. value € 21,000 at 2,100)
Unit of trading	10
Pricing unit/quotation	Index points (e.g. 2100)
Minimum price movement (tick size and value)	Central Order Book: 1 index point (€ 10 per contract) Large-in-Scale Facility: 0.0001 index point (€ 0.001 per contract)
Expiry months	1, 2, 3 monthly; 6, 9, 12 months quarterly (of the March, June, September, December cycle) and 18, 24, 30, 36, 42, 48, 54, 60 months half yearly (of the June, December cycle)
Introduction of new delivery months	New delivery months are available for trading on the first business day after the expiry of a maturity
Wholesale services	Large-in-Scale
Euronext market	Paris
Last trading day	Trading ceases at 16:00 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)	Price determined on the Last Trading Day. Euronext calculates the settlement index as the arithmetic mean of all index values calculated and disseminated between 15:40 and 16:00 CET, rounded to two decimal places. Such settlement index is taken, and rounded to one decimal place, to produce the closing settlement price.
Clearing organization	LCH S.A.
Trading hours	Central Order Book: 08:00 - 18:00 CET Large-in-Scale Facility: 07:15 – 18:30 CET
Trading platform	Optiq
Algorithm	Central order book applies a price-time trading algorithm with priority given to the first order at the best price
Minimum size LIS trade (pre-trade threshold)	250 lots
Vendor code	Reuters: 0#FCG: Bloomberg: CFSA

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