

EURONEXT DERIVATIVES NOTICE

Paris Market

No. NO161207DE

Issue Date:

7 December 2016

Effective Date:

9 December 2016

EXTENSION MATURITIES TO 5 YEARS FOR 16 OPTION CLASSES

Executive Summary

This notice informs Members of changes made to the composition of the three American Style Equity Option Classes maturity groups: for 16 option classes the available maturities will be extended to 5 years.

1. Euronext has decided to extend the available maturities of 16 equity option classes to 5 years. The change of the maturity grouping of American Style Equity Option Classes listed on the Derivatives Market of Euronext Paris will be effective as from 9 December 2016.

2. The following 16 option classes will be moved to group 1:

	Trading code	Name	ISIN-code
1	AH1	Accor	FR0000120404
2	AI1	Air Liquide	FR0000120073
3	EA1	Airbus Group	NL0000235190
4	EN1	Bouygues	FR0000120503
5	CP1	Cap Gemini	FR0000125338
6	CO1	Casino Guichard-Perrachon	FR0000125585
7	EF1	Essilor International	FR0000121667
8	KR1	Kering	FR0000121485
9	OR1	L'Oreal	FR0000120321
10	MC1	LVMH	FR0000121014
11	ML1	Michelin	FR0000121261
12	RI1	Pernod Ricard	FR0000120693
13	UG1	Peugeot	FR0000121501
14	SM1	Safran	FR0000073272
15	SU1	Schneider Electric	FR0000121972
16	DG1	Vinci	FR0000125486

3. For group 1 equity options, expiry months are listed up to a maximum lifetime of 5 years:

Cycle	Expiry Months Cycle	Lifetime (Months)
Monthly	Every Month	1; 2; 3
Quarterly	March, June, September, December	6; 9; 12
Half-Yearly	June, December	18; 24; 30; 36
Yearly	December	48; 60

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and Euronext London, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets, as relevant. Euronext refers to Euronext N.V. and its affiliates.

4. On 9 December 2016 the following expiry months will become available for trading, next to the already listed expiry months, for the 16 option classes mentioned except Safran: Dec-2018, Jun-2019, Dec-2019 and Dec-2020.
For Safran the following expiry months will become available for trading next to the already listed expiry months: Jan-2017, Feb-2017, Dec-2017, Jun-2018, Dec-2018, Jun-2019, Dec-2019 and Dec-2020.
5. The updated table of American style option classes per maturity group for equity options listed on Euronext Paris is available in the attachment.

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

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Attachment: Paris Individual Equity Options - American style - expiry cycles (excluding spotlight options and weekly options)

American style option classes

Group 1: 3 Monthly, 3 Quarterly, 4 Half-Yearly 2 Yearly		Group 2: 3 Monthly, 3 Quarterly, 2 Half-Yearly		Group 3: 4 Quarterly	
Underlying Name	Trading symbol	Underlying Name	Trading symbol	Underlying Name	Trading symbol
Accor	AH1	Aéroports de Paris	DQ1	Altran Technologies	AL1
Air Liquide	AI1	Air France-KLM	AF1	Arkema	AK1
Airbus Group	EA1	Alstom	AS1	Atos	AT1
AXA	CS1	Biomerieux	BM1	Bolloré Group	HA1
BNP Paribas	BN1	Bureau Veritas	BV1	Christian Dior	CD1
Bouygues	EN1	EDF	DF1	CNP Assurances	CN1
Cap Gemini	CP1	Eiffage	FG1	Dassault Systèmes	DS1
Carrefour	CA1	Eurazeo	RF1	Faurecia	EO1
Casino Guichard-Perrachon	CO1	Fonciere des Regions	FD1	Gemalto	GT1
Compagnie de Saint-Gobain	SG1	Hermes International	HI1	Iliad	IL1
Crédit Agricole	CR1	Icade	II1	Lagardère	MM1
Danone	DA1	Imerys	IY1	Legrand	LR1
ENGIE	GA1	Ingenico Group	IQ1	SCOR	SC1
Essilor International	EF1	LafargeHolcim	LG1	Societe BIC	BB1
Kering	KR1	M6 Metropole Television	MT1	Sodexo	SW1
L'Oreal	OR1	Natixis	KN1	Solvay	SL1
LVMH	MC1	Publicis Groupe	PU1	Technicolor	TM1
Michelin	ML1	SES	SS1	Technip	TE1
Nokia	CG1	STMicronics NV	ST1	Unibail-Rodamco	UL1
Orange	FT1	TF1	TF1	Valeo	FR1
Pernod Ricard	RI1	Thales	HO1		
Peugeot	UG1	Vallourec	VA1		
Renault	RN1	Veolia Environnement	VI1		
Safran	SM1				
Sanofi	SA1				
Schneider Electric	SU1				
Société Générale	GL1				
Suez	SE1				
Total	TO1				
Vinci	DG1				
Vivendi	EX1				