

EURONEXT DERIVATIVES NOTICE

Paris Market

No. NO170310DE2

Issue Date:

10 March 2017

Effective Date:

20 March 2017

EXTENSION MATURITIES FOR 16 EUROPEAN STYLE OPTION CLASSES

Executive Summary

This notice informs Members of the listing of additional short term maturities for 16 European style equity option classes.

1. Euronext has decided to extend the available maturities of 16 European style equity option classes with short term expiry months. Instead of listing the 4 nearest half yearly maturities, the following maturities will be listed: 3 monthly, the following 3 quarterly and the following 2 half yearly maturities. The change will be effective as from 20 March 2017.
2. The additional maturities will be listed for the following European style option classes:

	Trading code	Name	ISIN-code
1	AI2	Air Liquide	FR0000120073
2	CS9	Axa	FR0000120628
3	BN3	BNP Paribas	FR0000131104
4	EN9	Bouygues	FR0000120503
5	CA2	Carrefour	FR0000120172
6	AC3	Crédit Agricole	FR0000045072
7	DF3	EDF	FR0010242511
8	GA3	ENGIE	FR0010208488
9	ML2	Michelin	FR0000121261
10	FT3	Orange	FR0000133308
11	UG2	Peugeot	FR0000121501
12	SG3	Saint Gobain	FR0000125007
13	SA3	Sanofi	FR0000120578
14	GL3	Société Générale	FR0000130809
15	TO2	Total	FR0000120271
16	EX2	Vivendi	FR0000127771

3. For the new maturity group, the following maturities will be available:

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

4. On 20 March 2017 the following expiry months will become available for trading, next to the already listed expiry months: Apr-2017, May-2017, Sep-2017 and Mar-2018.
5. The updated table of European style option classes per maturity group, for equity options listed on Euronext Paris, is available in the attachment. The contract specifications are available via www.euronext.com.

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

EMS Derivatives desk

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

EMSDerivatives@euronext.com

www.euronext.com/services-support

Attachment: Paris Individual Equity Options - European style - expiry cycles

European style option classes

Group 1: 3 Monthly, 3 Quarterly, 2 Half-Yearly		Group 2: 4 Half-Yearly		Group 3: 2 Half-Yearly	
Underlying Name	Trading symbol	Underlying Name	Trading symbol	Underlying Name	Trading symbol
Air Liquide	AI2	Accor	AH2	Lagardère	MM3
AXA	CS9	Air France-KLM	AF2	Sodexo	SW2
BNP Paribas	BN3	Airbus Group	EA3	Technicolor	TM3
Bouygues	EN9	Alstom	AS3	Technip	TE3
Carrefour	CA2	Cap Gemini	CA3		
Compagnie de Saint-Gobain	SG3	Casino Guichard-Perrachon	CO2		
Crédit Agricole	AC3	Danone	BN2		
EDF	DF3	Kering	KR2		
ENGIE	GA3	LafargeHolcim	LG2		
Michelin	ML2	L'Oreal	OR2		
Orange	FT3	LVMH	MC2		
Peugeot	UG2	Natixis	KN2		
Sanofi	SA3	Nokia	CG3		
Société Générale	GL3	Pernod Ricard	RI2		
Total	TO2	Renault	RN3		
Vivendi	EX2	Schneider Electric	SU2		
		STMicroelectronics	ST3		
		Suez	SE2		
		TF1	TF3		
		Thales	HO2		
		Vallourec	VA2		
		Veolia Environnement	VI3		
		Vinci	DG2		