

EURONEXT DERIVATIVES NOTICE

Paris Market

No. NO170920DE

Issue Date:

20 September 2017

Effective Date:

25 September 2017

EXTENSION LISTED MATURITIES FOR CAC40® DIVIDEND INDEX FUTURES

Executive Summary

This notice informs Members of the addition of a 6 year maturity for CAC40® Dividend Index futures.

1. Euronext has decided to extend the lifetime of CAC40® Dividend Index futures (trading symbol: XFC) by adding a maturity with an initial lifetime of 72 months. The following maturities will be available for the CAC40® Dividend Index futures: 12, 24, 36, 48, 60 and 72 months yearly (of the December cycle).
2. On 25 September 2017 the December 2022 expiry month will become available for trading, next to the already listed expiry months.
3. Current quoting requirements for liquidity providers in the XFC contract will be extended accordingly in order to capture the additional 6 year maturity going forward. For the avoidance of doubt the maximum spread and minimum size requirements will remain unchanged and will also be applicable on the 6 year maturity.

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

EMS Derivatives desk

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