###### List of CAC 40 weekly futures contracts

* + 1. CAC40 Weekly Futures Contract Codes

|  |  |  |  |
| --- | --- | --- | --- |
| **Contract Code** | **Name** | **Contract Type** | **Exchange Code** |
| **1FC** | CAC40 Weekly Futures – 1st Friday | F | J |
| **2FC** | CAC40 Weekly Future – 2nd Friday | F | J |
| **4FC** | CAC40 Weekly Future – 4th Friday | F | J |
| **5FC** | CAC40 Weekly Future – 5th Friday | F | J |

* + 1. List of Inter-Commodity Spreads available

20 intra-months ICSs will be defined and available in the standing data files.

| **Contract Code** | **Name** | **Strategy definition** | **Exchange Code** |
| --- | --- | --- | --- |
| **C12** | CAC40 ICS (W1 – W2) | Buy Week1, sell Week2 | J |
| **C13** | CAC40 ICS (W1 – W3) | Buy Week1, sell Week3 | J |
| **C14** | CAC40 ICS (W1 – W4) | Buy Week1, sell Week4 | J |
| **C15** | CAC40 ICS (W1 – W5) | Buy Week1, sell Week5 | J |
| **C23** | CAC40 ICS (W2 – W3\*) | Buy Week2, sell Week3 | J |
| **C24** | CAC40 ICS (W2 – W4) | Buy Week2, sell Week4 | J |
| **C25** | CAC40 ICS (W2– W5) | Buy Week2, sell Week5 | J |
| **C34** | CAC40 ICS (W3\* – W4) | Buy Week3, sell Week4 | J |
| **C35** | CAC40 ICS (W3\* – W5) | Buy Week3, sell Week5 | J |
| **C45** | CAC40 ICS (W4 – W5) | Buy Week4, sell Week5 | J |

*\*W3 corresponds to the expiry of the standard monthly contract.*

20 inter-month ICSs will be defined and available in the standing data files.

| **Contract Code** | **Name** | **Strategy definition** | **Exchange Code** |
| --- | --- | --- | --- |
| **C21** | CAC40 ICS (W2 front month – W1 next month) | Buy Week2 front month, sell Week1 next month | J |
| **C31** | CAC40 ICS (W3\* front month – W1 next month) | Buy Week3 front month, sell Week1 next month | J |
| **C32** | CAC40 ICS (W3\* front month – W2 next month) | Buy Week3 front month, sell Week 2 next month | J |
| **C41** | CAC40 ICS (W4 front month – W1 next month) | Buy Week4 front month, sell Week1 next month | J |
| **C42** | CAC40 ICS (W4 front month – W2 next month) | Buy Week4 front month, sell Week2 next month | J |
| **C43** | CAC40 ICS (W4 front month – W3\* next month) | Buy Week4 front month, sell Week3 next month | J |
| **C51** | CAC40 ICS (W5 – W1 next month) | Buy Week5 front month, sell Week1 next month | J |
| **C52** | CAC40 ICS (W5 – W2 next month) | Buy Week5 front month, sell Week2 next month | J |
| **C53** | CAC40 ICS (W5 front month – W3\* next month) | Buy Week5 front month, sell Week3 next month | J |
| **C54** | CAC40 ICS (W5 front month – W4 next month) | Buy Week5 front month, sell Week4 next month | J |

*\*W3 corresponds to the expiry of the standard monthly contract.*