

CAC 40® DIVIDEND INDEX FUTURE CONTRACT

EXCHANGE CONTRACT CODE	XFC
CONTRACT SIZE	Contract valued at € 10 per index point (e.g. value € 1,000 at 100.00)
UNIT OF TRADING	10
PRICING UNIT/ QUOTATION	Index points (e.g. 100.0)
MINIMUM PRICE MOVEMENT (TICK SIZE AND VALUE)	Central Order Book: 0.1 index point (€ 1 per contract) Large-in-Scale Facility: 0.01 index point (€ 0.10 per contract)
EXPIRY MONTHS	12, 24, 36, 48, 60 and 72 months yearly (of the 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 Facility
LAST TRADING DAY	Trading ceases at 13:00 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
DAILY SETTLEMENT PRICE	The Daily Settlement Price for the CAC 40 Dividend Index futures is calculated and published automatically by Euronext every day at 18:30 CET (Daily Settlement Time). Margin calls are made each day on the basis of the Daily settlement price.
EXCHANGE DELIVERY SETTLEMENT PRICE (EDSP)	The Exchange Delivery Settlement Price shall be the settlement value of CAC 40® Dividend Index as published by Euronext at 13:00 CET on the third Friday of December, rounded to two decimal places. There is no physical delivery; expiration gives rise to cash payment. Settlement takes place on the first day after expiry date.
CLEARING ORGANIZATION	LCH SA
TRADING HOURS	Central Order Book: 09:00 to 18:30 CET (09:00 - 13:00 CET on the Last Trading Day) Large-in-Scale Facility: 07:00 to 18:30 CET (07:00 - 18:30 CET on the Last Trading Day)
TRADING PLATFORM	UTP
EXCHANGE CODE	JF
ALGORITHM	Central order book applies a price-time trading algorithm with priority given to the first order at the best price

NOTE THESE SPECIFICATIONS, WHICH APPLY FROM 3 JUNE 2019, ARE SUBJECT TO MODIFICATION.