

CAC 40® INDEX MINI FUTURE CONTRACT

EXCHANGE CONTRACT CODE	MFC
CONTRACT SIZE	Contract valued at € 1 per index point (e.g. value € 4,100 at 4,100.0)
UNIT OF TRADING	1
PRICING UNIT/ QUOTATION	Index points (e.g. 4,100.0)
MINIMUM PRICE MOVEMENT (TICK SIZE AND VALUE)	Central Order Book 0.5 index points (€ 0.50 per contract) Basis Trade & Large-in-Scale Facility 0.1 index points (€0.10 per contract)
EXPIRY MONTHS	1, 2, 3 monthly
INTRODUCTION OF NEW DELIVERY MONTHS	New delivery months are available for trading on the first business day after the expiry of a maturity
WHOLESALE FACILITIES	Basis Trading, Large-in-Scale Facility, AtomX
LAST TRADING DAY	Trading ceases at 16:00 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	At the close of the trading session of the equities included in the CAC 40® index, Euronext determines the settlement price of each maturity of the future contract. Margin calls are made each day on the basis of the daily settlement price.
EXCHANGE DELIVERY SETTLEMENT PRICE (EDSP)	On the expiration date, Euronext calculates the settlement index as the arithmetic mean of all index values calculated and disseminated between 15:40 and 16:00 CET, rounded to two decimal places. Such settlement index is taken, and rounded to one decimal place, to produce the closing settlement price ¹ . There is no physical delivery; expiration gives rise to cash payment of the final margin call. Settlement takes place on the first day after the expiration date.
CLEARING ORGANIZATION	LCH.Clearnet S.A.

¹ Please refer to Paris Notice No. 2012 – 11 issued on 26 July 2012 which provides details of the procedures to be followed when determining the closing settlement price in case of special market circumstances.

TRADING HOURS	Central Order Book: 08:00 to 22:00 CET (08:00 - 16:00 CET on the Last Trading Day) Large-in-Scale Facility: 07:00 to 22:00 CET (07:00 - 18:30 CET on the Last Trading Day) - Day session: 07:00 - 18:30 CET; all trades will be cleared on the same day (T) - Evening session: 18:30 - 22:00 CET; all trades will be cleared on the following business day (T+1) A client who does not wish his order to be executed in the evening session must expressly stipulate this condition when placing the order with the intermediary.
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 6 FEBRUARY 2018, ARE SUBJECT TO MODIFICATION