

CAC40[®] Dividend Index Futures

June 2010

NYSE Liffe's standard,
cash-settled futures
contract based on the
CAC40[®] Dividend Index.

CAC40[®] Dividend Index Futures

The CAC40[®] Dividend Index measures the cumulative value of ordinary gross dividends declared by the index constituents of the CAC40[®] Index, calculated on the ex dividend (xd) date and expressed in terms of index points.

The CAC40[®] Dividend Index runs for a one-year period from the trading day following the third Friday in December to the following third Friday in December.

Futures on the CAC40[®] Dividend Index enable investors to take a view on the value of the CAC40[®] Dividend Index on expiry date.

The CAC40[®] Dividend Index Futures are available on the Paris market, via the LIFFE CONNECT[®] Central Order Book, with clearing provided by LCH.Clearnet S.A.

Summary Contract Specifications

CONTRACT	CAC40 [®] Dividend Index Future	
UNDERLYING INDEX	CAC40 [®] Dividend Index	
CONTRACT CODE	XFC	
UNIT OF TRADING	Contract valued at €10 per index point	
DELIVERY MONTHS	December, up to five years	
QUOTATION	Index points	
TRADING TICK SIZE	0.1	
CURRENCY	Euro (€)	
TRADING TICK VALUE	€1.00	
EXCHANGE DELIVERY SETTLEMENT PRICE (EDSP) TICK SIZE	0.01	
LAST TRADING DAY (LTD)	Business day immediately preceding the third Friday in the delivery month	
EDSP	The Index figure on the third Friday of the delivery month, rounded to two decimal places	
SETTLEMENT AND SETTLEMENT DAY	Cash settlement based on the EDSP on the market day following the day on which the EDSP is published	
TRADING HOURS	08:00 – 18:15 hours (Paris time) on LIFFE CONNECT [®]	
TIME TRADING CEASES ON LTD	18:15 hours (Paris time)	
NYSE LIFFE MARKET	Paris	
PLATFORM	LIFFE CONNECT [®]	
CLEARING	LCH.Clearnet S.A.	
THOMSON REUTERS CODE	Underlying: .CACDI	Future: O#XFC
BLOOMBERG TICKER	Underlying: CACDI Index	Future: XFDA<INDEX>CT<GO>

CAC40® Dividend
Index Futures**Fees****Central Order Book Paris**

EXCHANGE FEES	HOUSE ACCOUNT	CLIENT ACCOUNT
CAC40® Dividend Index Future	€0.14	€0.14

These contracts are not available on Bclear

Contact information

For further information contact:

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**Paris Central Order Book
contract details**

www.nyx.com/dividendindexfutures

Clearing Fees

LCH.Clearnet S.A.

www.lchclearnet.com