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## Euronext announces extended maturities to 10 years on the Total Return Future on the CAC 40® Index

**Paris – 11 October 2022** – Euronext announces the extension of the maturities available on the Total Return Future on the CAC 40® Index, commonly known as the "CAC 40® TRF".

The Total Return Futures contract on the CAC 40®, launched in 2018, was the very first Total Return Future available on a national benchmark. Thanks to its strong benefits, the contract was immediately positively received by market participants.

By making additional maturities up to ten years available on this contract, Euronext further meets the needs of its long-term investors for more capital efficiency.

The CAC 40® TRF offers:

- A cost-efficient solution replicating the economics of a Total Return Swap;
- Access to the implied equity repo rate on the constituents of the CAC 40® Index in a transparent and secure trading environment;
- Strong margin offsets with CAC 40® Index Future exposure;
- On-screen price transparency and liquidity provided by BNP Paribas as market maker quoting a spread as an annualised rate in basis points (+/-).

Since the launch of the CAC 40® TRF, more than 700,000 contracts have been traded, representing a total nominal value traded of €54 billion.

Euronext strongly believes that the new maturities that are now being made available will contribute to build the further success of this contract.

BNP Paribas - Prime Services - Delta One Team : *"BNP Paribas is proud to support the development of Total Return Futures across Europe as market maker. This new development on the Euronext CAC 40 TRF further answers the needs of investors for improved capital management and allowing trading strategies along the repo curve."*

For more information, visit the Euronext website: [www.euronext.com/for-investors/financial-derivatives/total-return-futures](http://www.euronext.com/for-investors/financial-derivatives/total-return-futures).

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## About Euronext

Euronext is the leading pan-European market infrastructure, connecting European economies to global capital markets, to accelerate innovation and sustainable growth. It operates regulated exchanges in Belgium, France, Ireland, Italy, the Netherlands, Norway and Portugal. With close to 2,000 listed issuers and around €5.8 trillion in market capitalisation as of end of June 2022, it has an unmatched blue chip franchise and a strong diverse domestic and international client base. Euronext operates regulated and transparent equity and derivatives markets, one of Europe's leading electronic fixed income trading markets and is the largest centre for debt and funds listings in the world. Its total product offering includes Equities, FX, Exchange Traded Funds, Warrants & Certificates, Bonds, Derivatives, Commodities and Indices. The Group provides a multi-asset clearing house through Euronext Clearing, and custody and settlement services through Euronext Securities central securities depositories in Denmark, Italy, Norway and Portugal. Euronext also leverages its expertise in running markets by providing technology and managed services to third parties. In addition to its main regulated market, it also operates a number of junior markets, simplifying access to listing for SMEs. For the latest news, go to [euronext.com](http://euronext.com) or follow us on Twitter ([twitter.com/euronext](https://twitter.com/euronext)) and LinkedIn ([linkedin.com/euronext](https://linkedin.com/euronext)).

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