

PARIS NOTICE NO. 14/002

Issue Date: 17 March 2014

Effective Date: 24 March 2014

ADJUSTMENT OF THE GUARANTEED CROSS MINIMUM VOLUME THRESHOLD FOR CAC40® DIVIDEND INDEX FUTURES

Executive Summary

This Notice informs Members about the adjustment of the minimum volume threshold which applies to Guaranteed Cross trades on the CAC40® Dividend Index Futures.

1. In response to market feedback, Euronext Paris will reduce the Guaranteed Cross minimum volume threshold for CAC 40® Dividend Index Futures (symbol XFC) from 500 lots to 100 lots, with effect as from Monday, 24 March 2014.
2. The adjustment will bring the minimum volume threshold for Guaranteed Crosses on the XFC in line with the minimum volume threshold for Guaranteed Crosses on the AEX® Dividend Index Futures (symbol AXF).
3. The minimum volume threshold applies to Guaranteed Cross trades at the best bid or offer in the Central Order Book where the differential between such best bid and offer is the minimum price movement for the Contract concerned, as described under 3.4.8. in the NYSE Liffe Trading Procedures.
4. Annexe 1 of the NYSE Liffe Trading Procedures will be updated accordingly.

For further information in relation to this Notice, Members should contact their Account Manager or:

European Market Services

+31 (0)20 550 5050

marketservices@nyx.com