

NYSE LIFFE U.S. NOTICE No. 36/2013 - CORRECTED

ISSUE DATE: December 13 2013 EFFECTIVE DATE: January 1, 2014

Extension of the DMM Program in mini MSCIs

Summary

This Notice announces the extension of the NYSE Liffe US Designated Market Maker ("DMM") program for mini MSCI Emerging Markets, mini MSCI EAFE, mini MSCI Pan-Euro, mini MSCI World, mini MSCI Emerging Markets Latin America, mini MSCI Canada, and mini MSCI USA Index Futures (collectively, "mini MSCIs") for the period of January 1, 2014 through close of business June 30, 2014.

1. Background

- 1.1 NYSE Liffe US Notice No. 20/2009, announced the appointment pursuant to NYSE Liffe US Rule 426 of MMs for an initial term for certain mini MSCI contracts along with corresponding details concerning the programs and participation.
- 1.2 NYSE Liffe US Notice Nos. 3/2010, 12/2010, 24/2011, 40/2011, 17/2012, and 42/2012 announced appointment of DMMs for new terms, ultimately extending the program through June 30, 2013.
- 1.3 NYSE Liffe US Notice No. 28/2012 announced the implementation of a Designated Market Maker Program ("DMM Program") in mini futures on MSCI Canada, USA, World, and Emerging Markets Latin America Indices, with the program expiring on June 30, 2013.
- 1.4 <u>NYSE Liffe US Notice No. 12/2013</u> announced the extension of the DMM programs in the mini MSCIs through December 31, 2013.

2. Extension of the Program

- 2.1 The Exchange has determined to extend, with no changes to its terms and conditions, the DMM program in the mini MSCIs for a new term, commencing January 1, 2014, and continuing through close of business June 30, 2014.
- 2.2 All DMM appointments remain subject to the terms of a contractual agreement between the Exchange and each DMM. Under the terms of the agreements, each DMM represents that its market making activity will comply with all applicable provisions of the Commodity Exchange Act, the rules and regulations of the Commodity Futures Trading Commission and the Rules of the Exchange. The Exchange will continue to monitor each DMM's performance of market making activity under the contract and may adjust benefits otherwise due under the agreement and/or terminate the agreement if it determines the MM has failed to perform its obligations as a DMM under the agreement.

Members who have questions or seek additional information in respect of this Notice should contact:

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