

## NYSE LIFFE US INFO MEMO NO. 11/2013

Issue Date: May 13,2013

Effective Date: May 24,2013

### CHANGE TO DAILY SETTLEMENT TIME FOR EURODOLLAR FUTURES, US TREASURY FUTURES AND FUTURES ON DTCC GCF REPO INDEX® PRODUCTS

#### Summary

This Information Memo notifies Members of a change to NYSE Liffe U.S.'s (the "Exchange") daily settlement time for Eurodollar Futures, US Treasury Futures, and Futures on DTCC GCF Repo Index® Products for trade date May 24, 2013.

- 1.1 On trade date May 24, 2013 the Exchange will perform its daily settlement of Eurodollar Futures, US Treasury Futures and Futures on DTCC GCF Repo Index® Products at 1pm NY rather than 3pm NY. This change is to align the daily settlement of these products with the early close of underlying markets on Friday, May 24, 2013 in light of the Memorial Day weekend holiday in the United States. Daily settlement times in these products from trade date May 27, 2013 will revert to the regular settlement time.
- 1.2 Trading hours for Eurodollar Futures, US Treasury Futures and Futures on DTCC GCF Repo Index® Products will remain as announced in [Notice 1/2013](#), with a regular opening time and an early closing time of 4:15 pm NY.