

NYSE LIFFE US INFO MEMO NO. 35/2013

Issue Date: November 27, 2013

Effective Date: November 29, 2013

CLARIFICATION OF DAILY SETTLEMENT TIME FOR EURODOLLAR FUTURES, US TREASURY FUTURES, AND DOMESTIC EQUITY INDEX FUTURES ON TRADE DATE NOVEMBER 29, 2013

Summary

With this Information Memo, NYSE Liffe US (the "Exchange") clarifies that it will employ an earlier daily settlement time for Eurodollar Futures, US Treasury Futures and Domestic Equity Index Futures for trade date November 29, 2013 in light of the shortened trading hours due to the Thanksgiving holiday.

1.1 On trade date November 29, 2013, the Exchange will perform its daily settlement of Eurodollar Futures, US Treasury Futures and Domestic Equity Index Futures at 1pm NY in light of the early close of the markets as announced in Notice 1/2013. From trade date December 2, 2013, daily settlement times in these products will revert to the normal non-holiday settlement time of 3 pm NY for Eurodollar and US Treasury Futures and 4:15 pm NY for Domestic Equity Index Futures.

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