



NYSE LIFFE US NOTICE No. 05/2013

ISSUE DATE: February 25, 2013

EFFECTIVE DATE: March 12, 2013

Fixed Income Futures – Daily Open Time Change

Summary

To accommodate the extension of the daily deadline for Clearing Members to process their end-of-day instructions to New York Portfolio Clearing from 5:30 pm to 6:30 pm NY time, this Notice announces that the Exchange is changing the time of the daily open of its Fixed Income Futures markets from 7:16 pm to 7:45 pm NY time.

1 Introduction

- 1.1 Section 2 of [Notice 05/2011](#) provided that the trading hours for Eurodollar and U.S. Treasury Futures would be 7:16 pm – 5:00 pm [day+1] NY time.
- 1.2 Section 2 of [Notice 18/2012](#) provided that the trading hours for Futures on the DTCC GCF Repo Index® (“GCF Futures”) would be 7:16 pm – 5:00 pm [day+1] NY time.

2 Daily Open Time Change

- 2.1 The Exchange is changing the time of the daily open of its Eurodollar, U.S. Treasury and GCF Futures (“Fixed Income Futures”) from 7:16 pm to 7:45 pm NY time commencing on the March 12, 2013 Trading Session. For the avoidance of doubt, trading will commence at 7:45 pm NY time on Monday, March 11, 2013 for the March 12, 2013 Trading Session.
- 2.2 From there on and subject to the Exchange’s holiday calendar, Fixed Income Futures will be open for trading daily during the following hours:

Contract	Trading Hours (NY time)
Eurodollar Futures	7:45 pm-5:00 pm [day+1]
Two-Year Treasury Futures	7:45 pm-5:00 pm [day+1]
Five-Year Treasury Futures	7:45 pm-5:00 pm [day+1]
Ten-Year Treasury Futures	7:45 pm-5:00 pm [day+1]
U.S. Bond Futures	7:45 pm-5:00 pm [day+1]
Ultra Bond Futures	7:45 pm-5:00 pm [day+1]
GCF Futures	7:45 pm-5:00 pm [day+1]

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

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