



## NYSE LIFFE U.S. NOTICE No. 32/2013

ISSUE DATE: November 13, 2013  
EFFECTIVE DATE: November 13, 2013

### Summary

This Notice amends the NYSE Liffe US 2013 Holiday trading schedule for Precious Metals Futures during the Christmas 2013 period and updates the product groupings to include recent equity index Futures introductions. Product settlement times will be distributed separately and in advance of each Holiday.

### 1. Introduction

- 1.1 [Notice 1/2013](#) set forth the NYSE Liffe US (“Exchange”) holiday trading schedule for calendar year 2013.
- 1.2 Product daily settlement times will be distributed separately and in advance of each Holiday (if changed from regular times as a result of the change in trading hours), in recognition of practices in underlying cash markets and other related markets, if any.
- 1.3 For purposes of this Notice, the Exchange’s products are grouped under the following headings:

#### **Precious Metals Futures:**

100 oz. Gold Futures  
33.2 oz. mini-sized Gold Futures  
5,000 oz. Silver Futures  
1000 oz. mini-sized Silver Futures  
Options on 100 oz. Gold Futures  
Options on 5,000 oz. Silver Futures  
Options on 33.2 oz. mini-sized Gold Futures  
Options on 1000 oz. mini-sized Silver Futures

#### **Domestic Equity Index Futures:**

mini MSCI USA Index Futures  
mini MSCI USA Growth Index Futures  
mini MSCI USA Value Index Futures  
NYSE Arca Gold Miners Index Futures

#### **International Equity Index Futures:**

mini MSCI Emerging Markets Index Futures  
mini MSCI EAFE Index Futures  
mini MSCI Emerging Markets Net Total Return Index Futures  
mini EAFE Net Total Return Index Futures  
mini MSCI Euro Index Futures  
mini MSCI Pan-Euro Index Futures  
mini MSCI Europe Index Futures  
mini MSCI Europe Growth Index  
mini MSCI Europe Value Index Futures

mini MSCI World Index Futures  
 mini MSCI Canada Index Futures  
 mini MSCI Emerging Markets Latin America Index Futures  
 mini MSCI ACWI Index Futures  
 mini MSCI ACWI Net Total Return Index Futures  
 mini MSCI ACWI Ex-US Index Futures  
 mini MSCI ACWI Ex-US Net Total Return Index Futures  
 mini MSCI Emerging Markets Asia Index Futures  
 mini MSCI Emerging Markets Asia Net Total Return Index Futures

**Interest Rate Futures:**

Eurodollar Futures  
 Two-Year Treasury Note Futures  
 Five-Year Treasury Note Futures  
 Ten-Year Treasury Note Futures  
 Bond Futures  
 Ultra Bond Futures  
 Futures on DTCC US Treasury GCF Repo Index <sup>TM</sup>  
 Futures on DTCC Mortgage-Backed Securities GCF Repo Index <sup>TM</sup>  
 Futures on DTCC US Agency GCF Repo Index <sup>TM</sup>

**2. Holiday Calendar**

2.1 Below is the revised NYSE Liffe US Exchange holiday calendar and schedule of trading hours for the remainder of calendar year 2013. Any change from a previously announced schedule is indicated in red font.

*Thanksgiving Day 2013*

Trade Date	Market Open				Market Close			
	Precious Metals Futures & Options	Domestic Equity Index Futures	International Equity Index Futures	Interest Rate Futures	Precious Metals Futures	Domestic Equity Index Futures	International Equity Index Futures	Interest Rate Futures
Wed Nov 27	Regular time	Regular time	Regular time	Regular time	Regular time	Regular time	Regular time	Regular time
Thurs Nov 28	Regular Time	Regular time	Regular time	Regular time	1:15 pm NY	11:30am NY	Regular time	1:00pm NY
Fri Nov 29	Regular time	Regular time	Regular Time	Regular time	1:45pm NY	1:15pm NY	Regular time	1:15pm NY except 3:00pm NY for GCF Futures

*Note: Trades executed for trade date Thursday November 28, will be cleared as part of the Friday, November 29 trading session except for the interest rate products.*

*Christmas Day 2013*

Trade Date	Market Open				Market Close			
	Precious Metals Futures & Options	Domestic Equity Index Futures	International Equity Index Futures	Interest Rate Futures	Precious Metals Futures	Domestic Equity Index Futures	International Equity Index Futures	Interest Rate Futures
<b>Tues Dec 24</b>	Regular time	Regular time	Regular time	Regular time	1:45pm NY	1:15pm NY	1:15pm NY	1:15pm NY
<b>Wed Dec 25</b>	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed
<b>Thurs Dec 26</b>	6:00am NY	6:00am NY	6:00am NY	6:00am NY	Regular time	Regular time	Regular time	Regular time

*New Year's Day 2014*

Trade Date	Market Open				Market Close			
	Precious Metals Futures & Options	Domestic Equity Index Futures	International Equity Index Futures	Interest Rate Futures	Precious Metals Futures	Domestic Equity Index Futures	International Equity Index Futures	Interest Rate Futures
<b>Tues Dec 31</b>	Regular time	Regular time	Regular time	Regular time	Regular time	Regular time	Regular time	Regular time
<b>Wed Jan 1, 2014</b>	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed
<b>Thurs Jan 2, 2014</b>	Regular time	Regular time	Regular time	6:00am NY	Regular time	Regular time	Regular time	Regular time

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

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