

## NYSE LIFFE US INFO MEMO NO. 23/2014

Issue Date: June 6, 2014  
Effective Date: June 20, 2014

### Final Settlement Value of Certain June 2014 MSCI Index Futures Expiring on June 20, 2014

#### Summary

This Info Memo notifies NYSE Liffe US Members that the closing value calculation for certain mini MSCI Indices will be affected by the Bank Holidays in Finland and Sweden on June 20, 2014.

The June 2014 mini MSCI Index Futures will expire on June 20, 2014, and final settlement of each of the Futures will be based on the final, relevant MSCI Index closing value on June 20. On that date, bank holidays will be observed in Finland and Sweden. In accordance with MSCI's Index calculation methodology and Exchange Rules, the final settlement value will be determined by using the then most recent, previous closing price for Finland and Sweden, which will be the closing value on June 19, 2014. The contracts affected are:

- mini MSCI EAFE
- mini MSCI EAFE NTR
- mini MSCI Europe
- mini MSCI Europe Growth
- mini MSCI Europe Value
- mini MSCI Euro
- mini MSCI Pan-Euro
- mini MSCI World
- mini MSCI ACWI
- mini MSCI ACWI NTR
- mini MSCI ACWI Ex-US
- mini MSCI ACWI Ex-US NTR

The Exchange does not guarantee the accuracy or completeness of this information and members are advised to do their own analysis on which markets may or may not be open for trading around expiration.

Should you have any questions regarding this notice, please contact the Exchange at [NYSELiffeUS@nyx.com](mailto:NYSELiffeUS@nyx.com).