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By Electronic Mail

February 25, 2013

Ms. Melissa Jurgens
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

Re: NYSE Liffe US Submission 2013-103 – Fixed Income Futures – Change of Daily Market Open Time

Dear Ms. Jurgens:

I am the Deputy Chief Regulatory Officer of NYSE Liffe US LLC (“NYSE Liffe US” or the “Exchange”). Pursuant to Section 5c(c) of the Commodity Exchange Act, as amended (the “Act”), and U.S. Commodity Futures Trading Commission (the “Commission”) Regulations (the “Regulations”) Section 40.6(a), I enclose NYSE Liffe US Submission 2013-103 and NYSE Liffe US Notice 05/2013 which provides notice that the Exchange is changing the daily opening of its Eurodollar, U.S. Treasury and DTCC GCF Repo Index™ Product (“Fixed Income”) Futures, effective the March 12, 2013 Trading Session.

NYSE Liffe US hereby certifies that: (i) Notice 05/2013 and the rule amendments described therein comply with the Act and the regulations thereunder, and (ii) a notice and copy of this submission has been concurrently posted on the Exchange’s web site. Additionally, a concise explanation and analysis of the rule amendments described in Notice 05/2013 and its compliance with applicable provisions of the Act, including core principles and the Commission’s regulations thereunder, is attached. Notice 05/2013 sets forth the text of the rule amendments, marked to show additions and deletions. No substantive opposing views were expressed by members or others with respect to the rule amendments.

If you have any questions, please call me at (312) 442-7984.

Yours Truly,

Matt Lisle
Enclosures

**Designated Contract Market Core Principles Implicated by
NYSE Liffe US Submission 2013-103**

CORE PRINCIPLE	ANALYSIS
<i>Core Principle 7: Availability of General Information</i>	This change in the daily open of Fixed Income Futures will be communicated to the Commission by this notice, will be sent to all members and posted on the Exchange's website.



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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