

NYSE LIFFE US INFO MEMO NO. 24/2012

Issue Date: Oct 29, 2012
Effective Date: Oct 29, 2012

MARKET STATUS

Summary

This Information Memo notifies Members that NYSE Liffe US will remain open for trade date October 29, 2012, subject to normal trading hours, with the exception of the mini MSCI USA Index Futures, the mini MSCI USA Growth Index Futures, and the mini MSCI USA Value Index Futures.

- 1.1 Please be advised that NYSE Liffe US contracts will be open for trading subject to normal trading hours, with the exception that mini MSCI USA Index Futures, the mini MSCI USA Growth Index Futures, and the mini MSCI USA Value Index Futures will not be open for trading in light of the closure of U.S. equity markets for the October 29, 2012 trading session due to Hurricane Sandy.

NYSE LIFFE US INFO MEMO NO. 25/2012

Issue Date: Oct 29, 2012

Effective Date: Oct 29, 2012

MARKET STATUS

Summary

This Information Memo notifies Members that NYSE Liffe US will close and settle its Eurodollar, Treasury and DTCC GCF Repo Index futures contracts at 12:00 p.m. ET/11:00 a.m. CT on trade date October 29, 2012.

- 1.1 Please be advised that NYSE Liffe US Eurodollar, Treasury and DTCC GCF Repo Index futures contracts will close and settle at 12:00 p.m. ET/11:00 a.m. CT today in line with SIFMA's decision to close the cash market.
- 1.2 For the sake of clarity, the following NYSE Liffe US markets will remain open and close and settle at their normal times:
 - Non-US mini MSCI Index Futures contracts (e.g. mini MSCI Emerging Markets and mini MSCI EAFE Futures);
 - Precious Metals Futures Contracts (including 100 Oz. and mini-size gold futures and options; and 5,000 Oz. and mini-size silver futures and options).
- 1.3 Information concerning the status of NYSE Liffe US markets for trade date October 30, 2012, will be forthcoming.

NYSE LIFFE US INFO MEMO NO. 26/2012

Issue Date: Oct 29, 2012

Effective Date: Oct 29, 2012

MARKET STATUS – HURRICANE SANDY UPDATE

Summary

This Information Memo notifies Members that NYSE Liffe US will be open for business on trade date October 30, 2012, with the exception of certain US-based mini MSCI Index futures contracts, which will remain closed in light of the closure of all US equity markets.

- 1.1 Please be advised that NYSE Liffe US (“Exchange”) will be open for trading on October 30, 2012 with the exception of certain US-based mini MSCI Index futures contracts, which will remain closed in light of the closure of all US equity markets.
- 1.2 For the sake of clarity, the following Exchange markets will open, close and settle at normal times on Tuesday, October 30, 2012:
 - Eurodollar Futures
 - Treasury Futures
 - DTCC GCF Repo Index™ Futures
 - Non-US mini MSCI Index Futures(e.g., mini MSCI Emerging Markets, mini MSCI EAFE, mini MSCI Canada, and mini MSCI Latin America Emerging Market Index Futures, among others);
 - Precious Metals Futures Contracts (including 100 Oz. and mini-sized gold futures and options; and 5,000 Oz. and mini-sized silver futures and options).
- 1.3 The following mini MSCI US-based index Futures will not be open for trading during the October 30, 2012 Trading Session in coordination with the US equity markets which will remain closed due to the effects of Hurricane Sandy: mini MSCI USA, mini MSCI USA Growth, mini MSCI USA Value and mini MSCI World Index Futures.
- 1.4 Re-opening of all Exchange markets is anticipated for Wednesday, October 31, conditions permitting.
- 1.5 Please note that DTCC will publish DTCC GCF Repo Index™ values for trade date October 29, 2012. Trades will include overnight repo trades of October 29, 2012 as well as repo trades done on October 29, 2012 for Wednesday, October 31, 2012 settlement. The index value will be posted by 5:00 p.m. ET. Index values will not be published by DTCC on October 30, 2012 due to the recommended full market close on October 30th for trading of US Dollar-Denominated Fixed-Income Securities in the U.S. Consequently, under Exchange Rules, October 30th will be treated as a holiday for purposes of calculating the final settlement of the October 2012 expiration of the Futures on DTCC GCF Repo Index™ Products and, as a result, the index values published for October 29, 2012 will be used for October 30, 2012.