

SUBMISSION COVER SHEET

Registered Entity Identifier Code (optional) 2014-113 Date: June 9, 2014

IMPORTANT: CHECK BOX IF CONFIDENTIAL TREATMENT IS REQUESTED.

ORGANIZATION NYSE Liffe US LLC

FILING AS A: DCM SEF DCO SDR ECM/SPDC

TYPE OF FILING

• Rules and Rule Amendments

- Certification under § 40.6 (a) or § 41.24 (a)
- “Non-Material Agricultural Rule Change” under § 40.4 (b)(5)
- Notification under § 40.6 (d)
- Request for Approval under § 40.4 (a) or § 40.5 (a)
- Advance Notice of SIDCO Rule Change under § 40.10 (a)

• Products

- Certification under § 39.5(b), § 40.2 (a), or § 41.23 (a)
- Swap Class Certification under § 40.2 (d)
- Request for Approval under § 40.3 (a)
- Novel Derivative Product Notification under § 40.12 (a)

RULE NUMBERS

Rule Chapters 121, 130, 131 and 132

DESCRIPTION

Notice 16/2014 announcing the delisting of Three Month Eurodollar, US Treasury DTCC GCG Repo Index®, US Mortgage-Backed Securities DTCC GCF Repo Index®, and US Agency DTCC GCF Repo Index® Futures Contracts on NYSE Liffe US.



Katherine Cooper
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By Electronic Mail
June 9, 2014

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 2014-113 – Delisting Three Month Eurodollar, US Treasury DTCC GCG Repo Index®, US Mortgage-Backed Securities DTCC GCF Repo Index®, and US Agency DTCC GCF Repo Index® of Futures Contracts Pursuant to Section 5c(c)(1) of the Act and Regulation 40.6

Dear Ms. Jurgens:

I am the Chief Regulatory Officer of NYSE Liffe US LLC (“NYSE Liffe US” or the “Exchange”). Pursuant to Section 5c(c)(1) 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 submit notice to the Commission that the Exchange will delist the Three Month Eurodollar, US Treasury DTCC GCG Repo Index®, US Mortgage-Backed Securities DTCC GCF Repo Index®, and US Agency DTCC GCF Repo Index® Futures contracts (collectively, the “Contracts”) as of the close of business today. There is no open interest in any of the Contracts’ expirations as all open interest in the Contracts were transferred to ICE Clear Europe on Saturday, June 7, 2014, and the trading in the Contracts has commenced as of today on ICE Futures Europe. The transfer of the Contracts was carried out in accordance with the Commission’s order dated June 3, 2014 authorizing these transfers.

The Board of Directors of NYSE Liffe US has authorized the Exchange to delist the Contracts. The Exchange certifies that the delisting of the Contracts complies with the Act and Regulations thereunder. The Exchange is not aware of any opposing views. The Exchange further certifies that, concurrent with this filing, a copy of this submission is being posted to the Exchange’s web site.

If you have any questions, please call me at (212) 323-8870.

Yours Truly,

A handwritten signature in purple ink that reads "Katherine Cooper".

Enclosures



NYSE LIFFE US NOTICE No. 16/2014

ISSUE DATE: June 9, 2014
EFFECTIVE DATE: June 9, 2014

Migration of the Three Month Eurodollar, US Treasury DTCC GCG Repo Index®, US Mortgage-Backed Securities DTCC GCF Repo Index®, and US Agency DTCC GCF Repo Index® Futures Contracts from NYSE Liffe US to ICE Futures Europe and the Delisting of the Contracts from NYSE Liffe US

Summary

This Notice announces that the Exchange is delisting the Three Month Eurodollar, US Treasury DTCC GCG Repo Index®, US Mortgage-Backed Securities DTCC GCF Repo Index®, and US Agency DTCC GCF Repo Index® Futures contracts.

1. Interest Rate Futures on NYSE Liffe US

1.1 Through Friday, June 6, 2014, NYSE Liffe US (the “Exchange”) offered for trading Three Month Eurodollar, US Treasury DTCC GCG Repo Index®, US Mortgage-Backed Securities DTCC GCF Repo Index®, and US Agency DTCC GCF Repo Index® Futures contracts (collectively, the “Interest Rate Contracts”).

2. Migration of the Interest Rate Contracts to ICE Futures Europe and the Delisting of the Contracts on NYSE Liffe US

2.1 As announced in [NYSE Liffe US Notice 10/2014](#), over the past weekend, the Exchange has migrated the Interest Rate Contracts to ICE Futures Europe and all open interest in the Interest Rate Contracts was transferred to ICE Clear Europe on Saturday, June 7, 2014 in accordance with the U.S. Commodity Futures Trading Commission’s order authorizing the transfer of open interest dated June 3, 2014. The Interest Rate Contracts have commenced trading on ICE Futures Europe today.

2.2 In light of the successful migration of the Interest Rate Contracts to ICE Futures Europe, the Exchange is delisting the Interest Rate Contracts from NYSE Liffe US with immediate effect.

2.3 Information about trading the Interest Rate Contracts on ICE Futures Europe may be found at: https://www.theice.com/futures_europe.jhtml

3. Associated Rule Amendments

3.1 Chapters 121, 130, 131 and 132 of the NYSE Liffe US Rulebook are deleted in their entirety.

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

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