

## NYSE LIFFE US INFO MEMO NO. 10/2014

Issue Date: March 7, 2014  
Effective Date: March 21, 2014

### Final Settlement Value of Certain March 2014 MSCI Index Futures Expiring on March 21, 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 closure of the Tokyo and Johannesburg Stock Exchanges on March 21, 2014.

The March 2014 mini MSCI Index Futures will expire on March 21, 2014, and final settlement of each of the Futures will be based on the final, relevant MSCI Index closing value on March 21. On that date, the Tokyo Stock Exchange is closed for the Vernal Equinox Holiday, and the Johannesburg Stock Exchange is closed for Human Rights Day. 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 Japan and South Africa, which will be the closing value on March 20, 2014. The contracts affected are:

- mini MSCI EAFE
- mini MSCI EAFE NTR
- mini MSCI Emerging Markets
- mini MSCI Emerging Markets NTR
- mini MSCI World
- mini MSCI ACWI
- mini MSCI ACWI NTR
- mini MSCI ACWI Ex-US
- mini MSCI ACWI Ex-US NTR

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