



## 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](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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