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OFFICE OF THEKARI D. Cooper SECRETARIAT Chief Regulatory Officer NYSE Liffe U.S. 20 Broad Street, 10th Floor New York, NY 10005 T+1 212 656 4300

By Electronic Mail

March 15, 2011

Mr. David A. Stawick Office of the Secretariat Commodity Futures Trading Commission 1155 21<sup>st</sup> Street, N.W. Washington, D.C. 20581

Re: NYSE Liffe U.S. Submission 2011-108 - Extended Trading Hours for

**MSCI Pan-Euro Mini Index Futures** 

Dear Mr. Stawick:

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 Regulations (the "Regulations") Section 40.6, I enclose a Cover Sheet for NYSE Liffe US Submission 2011-108 and NYSE Liffe US Notice 06/2011 which provides for a one-hour extension of trading hours on March 18, 2011 for the expiring March contract in MSCI Pan-Euro Mini Index Futures, which will cease trading at 12:30 p.m. New York time on March 18 in light of the fact that the United States has begun Daylight Savings Time but the United Kingdom has not yet commenced British Summer Time.

NYSE Liffe US herby certifies that this notice complies with the Commodity Exchange Act and regulations thereunder.

If you have any questions, please call me at (212) 656-4568.

Yours Truly,

Karl D. Cooper

Karl J Looper

Enclosures



## NYSE LIFFE U.S. NOTICE No. 06/2011

ISSUE DATE:

March 15, 2011

EFFECTIVE DATE:

March 17, 2011

## NYSE Liffe U.S. – Extended Trading Hours in MSCI Pan-Euro Mini Index Futures

#### Summary

This Notice informs Members of a one-hour extension of trading hours on March 18, 2011 for the expiring March contract in MSCI Pan-Euro Mini Index Futures, which will cease trading at 12:30 p.m. New York time on March 18 in light of the fact that the U.S. has begun Daylight Savings Time but the United Kingdom has not yet commenced British Summer Time.

### 1. Trading Hours

- 1.1 Exchange Rule 4103(a) specifies that on the last day of trading in an expiring MSCI Pan-Euro Mini Index Future, the closing time shall be 11:30 a.m. New York time.
- 1.2 As previously announced in NYSE Liffe London Notice No. 3344, dated October 19, 2010, NYSE Liffe suspended all contract months beyond March 2011 in the MSCI Pan-Euro Index Futures Contracts (TRS code MCP). The last of these contracts will cease trading at 4:30 p.m. London time on March 18.
- 1.3 Although US Daylight Savings Time went into effect this past Sunday, March 13, 2011, the United Kingdom and Europe will not change time until Sunday, March 27, 2011. Therefore, on the March 18 expiration, 12:30 p.m. New York time, not 11:30 a.m. New York time, will coincide with the 4:30 p.m. London final expiration time of the parallel contracts trading on NYSE Liffe London.
- 1.4 The Exchange has determined to extend trading hours in the expiring March contract of the MSCI Pan Euro Mini Index Futures on March 18 so that users may trade these contracts until the similar contracts listed on NYSE Liffe in London cease trading.
- 1.5 This extended trading session is limited only to trading on March 18, and only to trading in the contract expiring on March 18, 2011.

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For further information in relation to this Notice, Members should contact the following:

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