



## **GFI SWAPS EXCHANGE**

### **Notice to Participants**

<b>Notice No.:</b>	<b>13-0006</b>
<b>Issue Date:</b>	<b>November 27, 2013</b>
<b>Effective Date:</b>	<b>November 27, 2013</b>
<b>Subject:</b>	<b>GFI SEF Holiday for Thanksgiving, Christmas &amp; New Years</b>

**Summary:** GFI Swaps Exchange LLC (“GFI SEF”) is notifying its Participants of its Holiday Schedule for Thanksgiving, Christmas and New Year’s Day, 2014.

#### **Introduction**

This Notice is intended to provide Participants with information regarding GFI SEF’s holiday schedule for the above-referenced holidays. Schedule A is the Holiday Schedule for GFI Swaps Exchange LLC (the “Exchange”), and references whether GFI SEF is open or closed. The schedule is organized by asset class on a product-by-product basis. On days where GFI SEF is open, Business Days shall commence at 6:00pm EST and conclude at 5:00pm EST (next day).

A full Holiday Schedule for 2014 will be released at a later date with detailed business hours for each product.

**SCHEDULE A**

<b>HOLIDAY</b>	<b>PRODUCT</b>	<b>STATUS</b>
Thursday, November 28, 2013 - U.S. Thanksgiving	NA CDX - ICE Cleared	<b>Closed</b>
	iTraxx - ICE Cleared	<b>Open</b>
	Interest Rate Swaps - LCH Cleared	<b>Open</b>
	Interest Rate Swaps - CME Cleared	<b>Closed</b>
	FX Swaps	<b>Open</b>
	Energy Swaps	<b>Open</b>
	Commodity Swaps (other than Energy)	<b>Open</b>
	Equity Swaps	<b>Open</b>
Wednesday, December 25, 2013 - Christmas Day	NA CDX - ICE Cleared	<b>Closed</b>
	iTraxx - ICE Cleared	<b>Open</b>
	Interest Rate Swaps - LCH Cleared	<b>Open</b>
	Interest Rate Swaps - CME Cleared	<b>Closed</b>
	FX Swaps	<b>Open</b>
	Energy Swaps	<b>Open</b>
	Commodity Swaps (other than Energy)	<b>Open</b>
	Equity Swaps	<b>Open</b>

<b>HOLIDAY</b>	<b>PRODUCT</b>	<b>STATUS</b>
Thursday, December 26, 2013 - U.K. Boxing Day	NA CDX - ICE Cleared	<b>Open</b>
	iTraxx - ICE Cleared	<b>Open</b>
	Interest Rate Swaps - LCH Cleared	<b>Closed</b>
	Interest Rate Swaps - CME Cleared	<b>Open</b>
	FX Swaps	<b>Open</b>
	Energy Swaps	<b>Open</b>
	Commodity Swaps (other than Energy)	<b>Open</b>
	Equity Swaps	<b>Open</b>
January 1, 2014 - New Year's Day	NA CDX - ICE Cleared	<b>Closed</b>
	iTraxx - ICE Cleared	
	Interest Rate Swaps - LCH Cleared	<b>Closed</b>
	Interest Rate Swaps - CME Cleared	<b>Closed</b>
	FX Swaps	<b>Closed</b>
	Energy Swaps	<b>Closed</b>
	Commodity Swaps (other than Energy)	<b>Closed</b>
	Equity Swaps	<b>Closed</b>