

LONDON NOTICE NO. 3779

Issue Date: 17 December 2013

Effective Date: 23 December 2013

COMMITMENT OF TRADER REPORTS AND COMMODITIES LARGE POSITION REPORTING OVER THE CHRISTMAS AND NEW YEAR PERIOD

Executive Summary

This Notice informs Members of the arrangements regarding the publication of the Commitment of Traders Reports and the submission of Commodity Large Position Reporting files over the Christmas and New Year Period.

1. Commitment of Trader Reports ("COTR")

- 1.1 This Notice informs Members that the COTRs published on Monday 30 December 2013 and Monday 6 January 2014 will be based on figures from close of business Monday 23 and Monday 30 December 2013 respectively.

2. Commodities Large Position Reporting

- 2.1 The table below contains the necessary information regarding submission of Large Position Reporting files over the Christmas and New Year period:

Submission Date	Trade date on file
23/12/2013	20/12/2013
24/12/2013	23/12/2013
25/12/2013	Exchange closed - no file needs to be submitted
26/12/2013	Exchange closed - no file needs to be submitted
27/12/2013	24/12/2013
30/12/2013	27/12/2013
31/12/2013	30/12/2013
01/01/2013	Exchange closed - no file needs to be submitted
02/01/2013	31/12/2013

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

Risk Operations +44 (0)207 379 2969 riskoperations@nyx.com