

2009 SEP 1 PM 12 03

ELX Futures

NEW PRODUCT AND RULE AMENDMENT SELF-CERTIFICATION

ELX Futures, L.P. ("ELX Futures") hereby certifies to the Commodity Futures Trading Commission (the "Commission"), pursuant to the procedures set forth in Commission Regulation 40.6 that the amendments to ELX Futures **Rules** establishing EFRP submission procedures as per ELX Rule **IV-15(h)** comply with the Commodity Exchange Act, as amended, and the regulations promulgated thereunder.

IN WITNESS HEREOF, the party hereto has caused this certification to be signed as of the 1st day of September 2009.

ELX FUTURES, L.P.

By:



Name: Daniel McElduff
Title: Senior Vice President and
Compliance Director

July 9, 2009
ELXNTP-GEN-09005

**PROCEDURES FOR SUBMITTING EXCHANGE OF FUTURES
FOR RELATED POSITIONS (EFRP) AND BLOCK TRADES**

Please be advised that Exchange of Futures for Related Positions (which include EFPs) and Block Trades should be submitted directly to The Options Clearing Corp (OCC) by the relevant Clearing Privilege Holder (OCC clearing member authorized by OCC to clear ELX Futures transactions) as per the procedures defined by OCC. Procedures for entry of Block Trades have been issued by OCC (see OCC Infomemos 25996 and 26113 provided here as Attachment A and Attachment B, respectively).

All such trades must comply with ELX Rules IV -15 Exchange of Futures for Related Positions and IV-16 Block Trades.

SUBMISSION DEADLINES

EFRP and Block Trades that are properly submitted by 6:30 p.m. ET will be processed for the current trade date. Properly submitted means that both buyer and seller have successfully and accurately entered the trade into the Encore system. EFRP and Block Trades properly submitted after this time will be processed for the following trade date. For example, trades that are properly submitted by 5:30 p.m. ET on Monday July 13, 2009 will be processed as business for trade date July 13, 2009. Trades properly submitted at 6:50 p.m. ET will be processed as business for the following trade date which is July 14, 2009.

Please contact ELX Support at 877-359-6610/212-294-7771 or via e-mail at support@elxfutures.com with any questions.

ATTACHMENT A



THE OPTIONS CLEARING CORPORATION

TO: ALL FUTURES CLEARING MEMBERS AND SERVICE BUREAUS

FROM: DAN BUSBY – VICE PRESIDENT, MEMBER SERVICES

DATE: JUNE 15, 2009

SUBJECT: BLOCK TRADES AND EFPs ON ELX

Once a Block Trade or Exchange for Physical (EFP) transaction has been executed it must be submitted to the clearing house for clearing. Block Trades and EFPs for Electronic Liquidity Exchange (“ELX”) products must be communicated directly to OCC by Clearing Members, and OCC will facilitate the input of the transaction into clearing. Once the Block Trade or EFP transactions have been entered in ENCORE, they will be presented and handled in the same manner as transactions for all other OCC cleared markets. This information memo describes the submission process to be followed by Clearing Members for Block Trades and EFPs on ELX products.

Submission of EFP & Block Trades for ELX using MyOCC

After executing an ELX Block Trade or EFP, a representative from both the buy-side and the sell-side Clearing Member must log on to www.myocc.com and submit the transaction for clearing. A new webpage has been created for this purpose. It can be found in the Operations tab under Forms.

(MyOCC > Operations > Clearing Members > Forms > ELX EFP & Block Trade Submission)

EFP & Block Trade Submission Form

The submission form for EFPs & Block Trades is shown below. An authorized user from both the buy-side and sell-side must enter in the trade details on this form.

Once each user completes the form they should click Submit, which will display a confirmation screen. Once confirmed, the submission will generate an email confirmation back to the user as well as notifying OCC and ELX. If the buyer and seller submissions match, then OCC will enter the transaction into ENCORE. Submissions made between 6 PM and 6:30 AM CT will not be matched or entered until after 7 AM.

It is important that the user fills in the Execution Time (when the buyer and seller agreed to the transaction details) in the provided field. OCC will capture the submission time when the Submit button is clicked. ELX will use these two values in order to monitor compliance with ELX rules. For more details please refer to ELX Futures Rulebook IV-16.

EFP & Block Trade Reporting and DDS

Once the trade is entered in to ENCORE it may be viewed on the Trade Inquiry screen and on-demand report. The trade will appear identical to a Block Trade or EFP that was executed on any other OCC cleared market.

In addition to showing the transaction on Encore screens and reports, OCC will generate DDS Trade messages for the Block Trade or EFP trades. The TrdTyp tag in the TrdCaptRpt message for Trades will distinguish Block Trades and EFPs; TrdTyp="1" indicates a Block Trade. TrdTyp="2" indicates an EFP. Please see the OCC DDS Reference Guide for details http://www.theocc.com/products/dds_ref_materials.jsp

Once the trade is entered in ENCORE Clearing Members may update or allocate the trade in the same manner as any other trade.

If you have any questions, please contact your Clearing Member representative or the Member Services Help Desk at the following numbers: 800-621-6072 or 800-544-6091. Within Canada, please call 800-424-7230. Clearing Members may also e-mail us at memberservices@theocc.com.

MyOCC Member's Portal

Home Market Data Operations Reference Help

- Clearing Member
- DDS Reference
- Documentation
- Forms
- Directed Fungibility Request for Offset
- EFP & Block Trade Submission
- Manuals
- Record Layouts
- TREX Conversion
- Member Services
- Educational Tips
- Member Contacts
- Help

ELX EFP & Block Trade Submission

Deadline for submission of this form to OCC is 6:00pm CT daily.

Contact Information

Clearing Member Name*:

Contact Name*:

Contact Phone Number*: (xxx-xxx-xxxx)

Contact Cell Number*: (xxx-xxx-xxxx)

Contact Email Address*:

Confirm Email Address*:

Transaction Type

Transaction Type*: Block Trade Exchange for Physical

Originating Account Information

Clearing Member #*:

Account Type*:

Account Number:

Open/Close*: Open Close

Buy/Sell*: Buy Sell

Contra Account Information

Contra Clearing Member #*:

Contra Contact Name*:

Contra Contact Phone Number*: (xxx-xxx-xxxx)

Contract Information

Symbol*:

Contract Date*: Month: Year:

Transaction Details

Quantity*:

Price*: (integer) (implied decimal)

Execution Time*: (hh:mm:ss AM/PM)

Trade Date*: (mm/dd/yyyy)

* indicates required field

ATTACHMENT B



**THE OPTIONS
CLEARING CORPORATION**

#26113

TO: ALL FUTURES CLEARING MEMBERS AND SERVICE BUREAUS
FROM: DAN BUSBY – VICE PRESIDENT, MEMBER SERVICES
DATE: JULY 9, 2009
SUBJECT: OVERNIGHT PROCESSING OF BLOCK TRADES AND EFPs ON ELX

Overnight Processing of Block Trades and EFPs on ELX products

OCC Info Memo #25996 described the processing of Block Trades and EFPs. Memo #25996 said that, "Submissions made between 6 PM and 6:30 AM CT will not be matched or entered until after 7 AM." This memo corrects this statement. OCC will provide overnight support for Block Trades and EFPs.

OCC will attempt to match and process properly submitted Block Trade and EFP requests Sunday evening at 5:00 PM central time until Friday evening at 5:00 PM central. Between the hours of 6:00 PM and 6:30 AM each night there may be a greater delay in processing due to reduced staffing.

Activity Dates for Block Trades and EFPs on ELX products

In order for OCC to process a Block Trade or EFP, both the buyer and the seller must have properly submitted a Block Trade or EFP request, and the two requests must match.

The matched pair of submissions must be received by 5:30 PM central time in order to be included in the current day's activity and final position.

Matches that occur after 5:30 PM central time will be entered for the following activity date.

If you have any questions, please contact your Clearing Member representative or the Member Services Help Desk at the following numbers: 800-621-6072 or 800-544-6091. Within Canada, please call 800-424-7230. Clearing Members may also e-mail us at memberservices@theocc.com.

ELX FUTURES
DAILY PRICE, VOLUME AND OPEN INTEREST

TRADE DATE	CONTRACT CODE	CONTRACT MONTH	OPEN	LAST	SETTLE	BLOCK VOLUME	EFRP VOLUME	ELECTRONIC VOLUME	TOTAL VOLUME	OPEN INTEREST	ELX TOTAL VOLUME	ELX TOTAL OPEN INTEREST
8/31/2009	ZTE	Sep-09	108-035	108-262	108-270	0	0	47	47	1579		
8/31/2009	ZTE	Dec-09	108-037	108-057	108-055	0	0	4411	4411	344		
8/31/2009	ZFE	Sep-09	115-020	116-132	116-165	0	0	26	26	698		
8/31/2009	ZFE	Dec-09	115-047	115-082	115-080	0	0	14639	14639	608		
8/31/2009	ZNE	Sep-09	118-100	118-130	118-175	0	0	343	343	652		
8/31/2009	ZNE	Dec-09	117-010	117-070	117-070	0	0	7464	7464	748		
8/31/2009	ZBE	Sep-09	120-055	120-130	120-300	0	0	31	31	714		
8/31/2009	ZBE	Dec-09	119-150	119-220	119-240	0	0	1874	1874	228	28835	5571
8/28/2009	ZTE	Sep-09	108-205	108-240	108-242	0	0	1698	1698	1785		
8/28/2009	ZTE	Dec-09	107-302	108-022	107-307	0	0	2200	2200	173		
8/28/2009	ZFE	Sep-09	116-005	116-072	116-015	0	0	5446	5446	698		
8/28/2009	ZFE	Dec-09	114-222	114-237	114-237	0	0	5066	5066	111		
8/28/2009	ZNE	Sep-09	117-255	118-030	117-275	0	100	2509	2609	760		
8/28/2009	ZNE	Dec-09	116-105	116-270	116-165	0	0	2212	2212	111		
8/28/2009	ZBE	Sep-09	120-005	120-155	120-095	0	0	2510	2510	163		
8/28/2009	ZBE	Dec-09	118-175	119-095	119-025	0	0	456	456	30	22197	4630
8/27/2009	ZTE	Sep-09	108-212	108-220	108-212	0	180	3585	3765	1724		
8/27/2009	ZFE	Sep-09	116-040	116-027	116-015	0	0	15467	15467	1410		
8/27/2009	ZFE	Dec-09	114-205	114-225	114-237	0	0	4	4	0		
8/27/2009	ZNE	Sep-09	118-035	117-290	117-275	0	0	8035	8035	850		
8/27/2009	ZNE	Dec-09	116-135	116-140	116-165	0	0	4	4	0		
8/27/2009	ZBE	Sep-09	120-260	120-105	120-095	0	0	4282	4282	1228		
8/27/2009	ZBE	Dec-09	119-095	119-0005	119-025	0	0	43	43	0	31600	5212
8/26/2009	ZTE	Sep-09	108-180	108-202	108-202	0	90	4669	4759	1836		
8/26/2009	ZFE	Sep-09	115-297	116-012	116-012	0	0	19816	19816	1229		
8/26/2009	ZNE	Sep-09	117-270	117-315	118-090	0	0	7773	7773	1631		
8/26/2009	ZNE	Dec-09	NA	NA	114-235	0	0	0	0	0		
8/26/2009	ZBE	Sep-09	120-140	120-260	120-260	0	0	2815	2815	1283	35163	5979
8/25/2009	ZTE	Sep-09	108-187	108-197	108-185	0	140	7146	7286	1627		
8/25/2009	ZFE	Sep-09	115-285	116-007	115-307	0	0	18354	18354	1405		
8/25/2009	ZNE	Sep-09	117-250	117-300	117-280	0	0	6240	6240	1888		
8/25/2009	ZNE	Dec-09	116-000	116-095	116-140	0	0	22	22	0		
8/25/2009	ZBE	Sep-09	120-095	120-175	120-145	0	0	2964	2964	1627	34,866	6200
8/24/2009	ZTE	Sep-09	108-137	108-185	108-187	0	130	3840	3970	1632		
8/24/2009	ZFE	Sep-09	115-115	115-270	115-252	0	0	14314	14314	2490		
8/24/2009	ZNE	Sep-09	117-000	117-210	117-180	0	0	7865	7865	2822		
8/24/2009	ZBE	Sep-09	118-175	120-015	119-245	0	0	3796	3796	1433	29945	7977
8/21/2009	ZTE	Sep-09	108-205	108-135	108-142	0	0	3730	3730	1701		
8/21/2009	ZFE	Sep-09	116-087	115-122	115-145	0	0	15,062	15062	3367		
8/21/2009	ZNE	Sep-09	117-030	117-025	117-050	0	15	5,932	5932	2231		
8/21/2009	ZBE	Sep-09	120-235	118-225	118-260	0	0	2,815	2815	1561	27,539	8860
8/20/2009	ZTE	Sep-09	108-167	108-195	108-190	0	0	3569	3569	2423		
8/20/2009	ZFE	Sep-09	115-267	116-037	116-030	0	0	12679	12679	3677		
8/20/2009	ZNE	Sep-09	117-220	118-045	118-035	0	0	7325	7326	1978		
8/20/2009	ZBE	Sep-09	119-185	120-155	120-095	0	0	2793	2793	1756	26366	9834

note: Figures highlighted in yellow/underline are preliminary. All other figures are final.

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TRADE DATE	CONTRACT CODE	CONTRACT MONTH	OPEN	LAST	SETTLE	BLOCK VOLUME	EFRP VOLUME	ELECTRONIC VOLUME	TOTAL VOLUME	OPEN INTEREST	ELX TOTAL VOLUME	ELX TOTAL OPEN INTEREST
8/19/2009	ZTE	Sep-09	108-182	108-190	108-187	0	55	4971	5026	2781		
8/19/2009	ZFE	Sep-09	116-012	116-027	116-017	0	50	14263	14313	4734		
8/19/2009	ZNE	Sep-09	117-275	117-300	117-310	0	0	9032	9032	2079		
8/19/2009	ZBE	Sep-09	119-295	119-300	119-275	0	0	4689	4689	1894	33060	11488
8/18/2009	ZTE	Sep-09	108-157	108-162	108-155	0	0	4075	4075	2677		
8/18/2009	ZFE	Sep-09	115-277	115-265	115-250	0	0	13201	13241	4580		
8/18/2009	ZNE	Sep-09	117-185	117-195	117-165	0	0	6988	6988	1897		
8/18/2009	ZBE	Sep-09	119-225	119-110	119-090	0	0	2842	2842	1759	27416	10827
8/17/2009	ZTE	Sep-09	108-160	108-160	108-170	0	0	2211	2211	2667		
8/17/2009	ZFE	Sep-09	115-257	116-007	115-312	0	0	10129	10129	4616		
8/17/2009	ZNE	Sep-09	117-175	117-265	117-240	0	0	6523	6523	1603		
8/17/2009	ZBE	Sep-09	119-065	119-290	119-215	0	0	2358	2358	1774	21221	10660
8/14/2009	ZTE	Sep-09	108-125	108-140	108-145	0	25	4254	4279	2548		
8/14/2009	ZFE	Sep-09	115-115	115-180	115-187	0	10	13495	13505	4542		
8/14/2009	ZNE	Sep-09	116-310	117-040	117-085	0	0	7926	7926	1770		
8/14/2009	ZBE	Sep-09	118-045	118-155	118-250	0	0	3108	3108	1755	28818	10615
8/13/2009	ZTE	Sep-09	108-065	108-120	108-122	0	85	7009	7094	2551		
8/13/2009	ZFE	Sep-09	114-227	115-102	115-110	0	30	15700	15730	5359		
8/13/2009	ZNE	Sep-09	115-290	116-285	117-005	0	0	11223	11223	2394		
8/13/2009	ZBE	Sep-09	116-165	118-020	118-060	0	0	6237	6237	1644	40284	11948
8/12/2009	ZTE	Sep-09	108-065	101-080	108-092	0	220	9654	9874	3033		
8/12/2009	ZFE	Sep-09	114-290	114-260	114-282	0	20	15686	15706	2711		
8/12/2009	ZNE	Sep-09	116-130	116-030	116-055	0	0	10266	10266	2265		
8/12/2009	ZBE	Sep-09	117-260	116-235	116-275	0	0	4303	4303	1674	40149	9383
8/11/2009	ZTE	Sep-09	108-007	108-062	108-045	0	430	7568	7998	3167		
8/11/2009	ZFE	Sep-09	114-117	114-252	114-220	0	80	15018	15098	1454		
8/11/2009	ZNE	Sep-09	115-145	116-070	116-030	0	10	10022	10032	3825		
8/11/2009	ZBE	Sep-09	116-090	117-200	117-155	0	0	7688	7688	1110	40816	9556
8/10/2009	ZTE	Sep-09	107-282	108-015	108-015	0	320	4141	4461	2991		
8/10/2009	ZFE	Sep-09	113-307	114-142	114-165	0	50	17756	17806	2435		
8/10/2009	ZNE	Sep-09	114-285	115-170	115-205	0	0	8243	8243	3568		
8/10/2009	ZBE	Sep-09	115-065	116-095	116-130	0	0	3966	3966	1180	34476	10144
8/7/2009	ZTE	Sep-09	108-027	107-295	107-287	0	70	5240	5310	3121		
8/7/2009	ZFE	Sep-09	114-160	114-030	114-015	0	0	23967	23967	3408		
8/7/2009	ZNE	Sep-09	115-210	114-305	114-300	0	0	11578	11578	3655		
8/7/2009	ZBE	Sep-09	116-050	115-080	115-100	0	0	4872	4872	1118	45727	11302
8/6/2009	ZTE	Sep-09	108-020	108-037	108-032	0	115	3850	3965	2936		
8/6/2009	ZFE	Sep-09	114-172	114-195	114-190	0	30	14730	14760	3598		
8/6/2009	ZNE	Sep-09	115-205	115-215	115-240	0	0	13078	13078	3171		
8/6/2009	ZBE	Sep-09	116-090	116-085	116-150	0	0	4349	4349	1086	36152	10791
8/5/2009	ZTE	Sep-09	108-037	108-025	108-022	0	210	8672	8882	3298		
8/5/2009	ZFE	Sep-09	114-232	114-162	114-152	0	20	23924	23944	3515		
8/5/2009	ZNE	Sep-09	116-020	115-185	115-165	0	0	11194	11194	1927		
8/5/2009	ZBE	Sep-09	117-090	116-040	116-030	0	0	4933	4933	982	48953	9722

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DAILY PRICE, VOLUME AND OPEN INTEREST

TRADE DATE	CONTRACT CODE	CONTRACT MONTH	OPEN	LAST	SETTLE	BLOCK VOLUME	EFRP VOLUME	ELECTRONIC VOLUME	TOTAL VOLUME	OPEN INTEREST	ELX TOTAL VOLUME	ELX TOTAL OPEN INTEREST
8/4/2009	ZTE	Sep-09	108-047	108-095	108-040	0	70	5540	5610	504		
8/4/2009	ZFE	Sep-09	114-230	114-202	114-217	0	20	20717	20737	390		
8/4/2009	ZNE	Sep-09	116-060	115-305	116-015	0	0	14629	14629	2000		
8/4/2009	ZBE	Sep-09	117-240	116-315	117-015	0	0	5068	5068	857	46044	11993
8/3/2009	ZTE	Sep-09	108-085	108-050	108-050	0	100	9249	9349	4614		
8/3/2009	ZFE	Sep-09	115-085	114-245	114-230	0	0	21077	21077	4416		
8/3/2009	ZNE	Sep-09	117-020	116-075	116-060	0	0	12916	12916	2856		
8/3/2009	ZBE	Sep-09	118-245	117-260	117-190	0	0	4726	4726	961	48068	12,847

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