

**Rule Self-Certification**

May 3, 2010

Office of the Secretary  
Commodity Futures Trading Commission  
Three Lafayette Center  
1155 21<sup>st</sup> St., N.W.  
Washington, D.C. 20581

Re: Reference File SR-NFX-2010-04

Ladies and Gentlemen:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (“Act”), and Section 40.6 of the regulations promulgated by the Commodity Futures Trading Commission (“CFTC”) under the Act, the NASDAQ OMX Futures Exchange (“NFX” or “Exchange”) hereby submits the attached amendments to NFX Rules 1702, 1712 and 1802 regarding ticker symbol formats for IDEX USD 3 Month Forward Rate Agreement Futures, IDEX USD 1 Month Forward Rate Agreement Futures and IDEX USD OIS Interest Rate Swap Futures. NFX is also submitting nonsubstantive amendments to Rules 1501, 1511, 1601, 1611, 1701, 1711 and 1801 that are intended to more easily and accurately identify the rules applicable to particular IDEX USD contracts.

The rule amendments will become effective Wednesday, May 5, 2010.

There were no opposing views among the NFX’s Board of Directors, members or market participants. NFX hereby certifies that these rule amendments comply with the Commodity Exchange Act and regulations thereunder.

Regards,



Daniel R. Carrigan  
Senior Managing Director

cc w/att: Mr. Glenn Spann  
Mr. J. Goodwin  
Mr. Russell Rose  
Mr. Garry O'Connor

## NASDAQ OMX FUTURES EXCHANGE RULEBOOK

*New language is underlined; deletions are bracketed and struck through*

### Rule 1501. ~~Clearing Corporation Rules~~ IDEX USD 3 Month Interest Rate Swap Futures Contracts

~~The Rules in this Section~~ Rules 1501 through 1505 shall be applicable to the trading on the Exchange of IDEX USD 3 Month Interest Rate Swap Futures Contracts cleared by the International Derivatives Clearinghouse, LLC ("Clearinghouse"), the terms and conditions of such contracts and settlement thereof, and other matters relating to such contracts. The IDEX USD 3 Month Interest Rate Swap Futures Contracts shall trade on the IDEX XT Trading System including EFS transactions executed by means of the IDEX SwapDrop Portal pursuant to the rules applicable to that system.

### Rule 1511. ~~Clearing Corporation Rules~~ IDEX USD 1 Month Interest Rate Swap Futures Contracts

~~The Rules in this Section~~ Rules 1511 through 1514 shall be applicable to the trading on the Exchange of IDEX USD 1 Month Interest Rate Swap Futures Contracts cleared by the International Derivatives Clearinghouse, LLC ("Clearinghouse"), the terms and conditions of such contracts and settlement thereof, and other matters relating to such contracts. The IDEX USD 1 Month Interest Rate Swap Futures Contracts shall trade on the IDEX XT Trading System including EFS transactions executed by means of the IDEX SwapDrop Portal pursuant to the rules applicable to that system.

### Rule 1601. ~~Clearing Corporation Rules~~ IDEX USD 3 Month Forward Start Interest Rate Swap Futures Contracts

~~The Rules in this Section~~ Rules 1601 through 1604 shall be applicable to the trading on the Exchange of 3 Month IDEX USD Forward Start Interest Rate Swap Futures Contracts cleared by the International Derivatives Clearinghouse, LLC ("Clearinghouse"), the terms and conditions of such contracts and settlement thereof, and other matters relating to such contracts. The IDEX USD 3 Month Forward Start Interest Rate Swap Futures Contracts shall trade on the IDEX XT Trading System including EFS transactions executed by means of the IDEX SwapDrop Portal pursuant to the rules applicable to that system.

**Rule 1611. Clearing Corporation Rules IDEX USD 1 Month Forward Start Interest Rate Swap Futures**

The Rules in this Section Rules 1611 through 1614 shall be applicable to the trading on the Exchange of IDEX USD 1 Month Forward Start Interest Rate Swap Futures Contracts cleared by the International Derivatives Clearinghouse, LLC ("Clearinghouse"), the terms and conditions of such contracts and settlement thereof, and other matters relating to such contracts. The IDEX USD 1 Month Forward Start Interest Rate Swap Futures Contracts shall trade on the IDEX XT Trading System including EFS transactions executed by means of the IDEX SwapDrop Portal pursuant to the rules applicable to that system.

**Rule 1701. Clearing Corporation Rules IDEX USD 3 Month Forward Rate Agreement Futures**

The Rules in this Section Rules 1701 through 1704 shall be applicable to the trading on the Exchange of IDEX USD 3 Month Forward Rate Agreement Futures Contracts cleared by the International Derivatives Clearinghouse, LLC ("Clearinghouse"), the terms and conditions of such contracts and settlement thereof, and other matters relating to such contracts. The IDEX USD 3 Month Forward Rate Agreement Futures Contracts shall trade on the IDEX XT Trading System including EFS transactions executed by means of the IDEX SwapDrop Portal pursuant to the rules applicable to that system.

**Rule 1702. Contract Specifications**

Description: IDEX USD 3 Month Forward Rate Agreement Futures Contracts are futures on United States dollar-denominated Forward Rate Agreements with a notional value of \$100,000 and a deferred Effective Date, requiring the exchange of a quarterly fixed rate payment based on the futures price in exchange for a quarterly floating-rate payment based on the 3-month US Dollar London Interbank Offered Rate ("USD LIBOR").

Ticker Symbols: Base Example = [~~FRA3YYYYMMDD~~. ~~YYYYMMDD~~ refers to the unadjusted Maturity Date of the series.] [FRA3MYYYYMMDD. YYYYMMDD refers to the unadjusted Maturity Date of the series.]

*Remainder of Rule 1702 is unchanged.*

**Rule 1711. Clearing Corporation Rules – IDEX USD 1 Month Forward Rate Agreement Futures**

~~The Rules in this Section~~ Rules 1711 through 1714 shall be applicable to the trading on the Exchange of IDEX USD 1 Month Forward Rate Agreement Futures Contracts cleared by the International Derivatives Clearinghouse, LLC ("Clearinghouse"), the terms and conditions of such contracts and settlement thereof, and other matters relating to such contracts. The IDEX USD 1 Month Forward Rate Agreement Futures Contracts shall trade on the IDEX XT Trading System including EFS transactions executed by means of the IDEX SwapDrop Portal pursuant to the rules applicable to that system.

**Rule 1712. Contract Specifications**

Description: IDEX USD 1 Month Forward Rate Agreement Futures Contracts are futures on United States dollar-denominated Forward Rate Agreements with a notional value of \$100,000 and a deferred Effective Date, requiring the exchange of a monthly fixed rate payment based on the futures price in exchange for a monthly floating-rate payment based on the 3-month US Dollar London Interbank Offered Rate ("USD LIBOR").

Ticker Symbols: Base Example = [~~FRA1YYYYMMDD~~, ~~YYYYMMDD~~ refers to the unadjusted Maturity Date of the series.] FRA1MYYYYMMDD, YYYYMMDD refers to the unadjusted Maturity Date of the series.

*Remainder of Rule 1712 is unchanged.*

**Rule 1801. Clearing Corporation Rules – IDEX USD OIS Interest Rate Swap Futures**

~~The Rules in this Section~~ Rules 1801 through 1804 shall be applicable to the trading on the Exchange of IDEX USD OIS Interest Rate Swap Futures Contracts cleared by the International Derivatives Clearinghouse, LLC ("Clearinghouse"), the terms and conditions of such contracts and settlement thereof, and other matters relating to such contracts. The IDEX USD OIS Interest Rate Swap Futures Contracts shall trade on the IDEX XT Trading System including EFS transactions executed by means of the IDEX SwapDrop Portal pursuant to the rules applicable to that system.

## Rule 1802. Contract Specifications

Description: IDEX USD OIS Interest Rate Swap Futures Contracts are futures on United States dollar-denominated interest rate swaps with a notional value of \$100,000, requiring the exchange of periodic payments of annual fixed rate payments based on the futures price in exchange for annual floating-rate payments based on the United States Federal Funds ("Fed Funds") Effective Rate compounded over the life of the contract.

Ticker Symbols: Base Example = [~~OISYYYYMMDD.YYYYYMMDD~~ refers to the unadjusted Maturity Date of the series.] OISYYM\*DD-YYM\*DD. The first YYM\*DD refers to the adjusted start date of the contract. The second YYM\*DD refers to the adjusted maturity date of the contract. \*M denotes Month code symbol.

*Remainder of Rule 1802 is unchanged.*

# SUBMISSION COVER SHEET

Exchange Identifier Code (optional) SR-IDCH-2010-03

Date May 3, 2010

**ORGANIZATION**

International Derivatives Clearinghouse, LLC

**FILING AS A:**

DCM

DCO

DTEF

**TYPE OF FILING**

• **Rule Amendments**

Self-Certification Under Reg. 40.6(a) or 41.24

Commission Approval Requested Under Reg. 40.5 or 40.4 (a)

Notification of Rule Amendment Under Reg. 40.6(c)

Non-Material Agricultural Rule Change Determination Under Reg. 40.4(b)

• **New Products**

Self-Certification Under Reg. 40.2 or 41.23

Commission Approval Requested Under Reg. 40.3

**RULE NUMBERS**

Rules 904 - 907

**DESCRIPTION (Rule Amendments Only)**

Amendments to ticker symbol formats.

**RULE SELF-CERTIFICATION**

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May 3, 2010

Office of the Secretary  
Commodity Futures Trading Commission  
Three Lafayette Center  
1155 21<sup>st</sup> St., N.W.  
Washington, D.C. 20581

Re: International Derivatives Clearinghouse, LLC  
Reference File: SR-IDCH-2010-03

Ladies and Gentlemen:

Pursuant to Section 40.6 of the regulations promulgated by the Commodity Futures Trading Commission (the "CFTC Rules") under the Commodity Exchange Act, as amended (the "Act"), International Derivatives Clearinghouse, LLC ("IDCH"), a derivatives clearing organization registered under the Act, hereby submits this self-certification to amend IDCH Rules 904-907 to change the ticker symbol formats for the following futures contracts:

1. IDEX USD 3 Month Forward Start Interest Rate Swap Futures (Rule 904)
2. IDEX USD OIS Interest Rate Swap Futures (Rule 905);
3. IDEX USD 1 Month Forward Rate Agreement Futures (Rule 906); and
4. IDEX USD 3 Month Forward Rate Agreement Futures (Rule 907)

The rule amendments will become effective May 5, 2010.

The text of the proposed amendments (showing deletions and additions) are attached hereto. There were no opposing views among IDCH's Board of Directors, Clearing Members or market participants. IDCH hereby certifies that these rule amendments comply with the Commodity Exchange Act and regulations thereunder.

Regards,



Michael Dundon  
Chief Risk Officer

INTERNATIONAL DERIVATIVES CLEARINGHOUSE, LLC RULEBOOK

*New language is underlined; deletions are bracketed and struck through*

**Rule 904. IDEX USD 3 Month Forward Start Interest Rate Swap Futures Contract**

(a) **Description:** IDEX USD 3 Month Forward Start Interest Rate Swap Futures Contracts are futures on United States dollar-denominated interest rate swaps with a notional value of \$100,000 and a deferred Effective Date, requiring the exchange of periodic payments of semi-annual fixed rate payments based on the futures price in exchange for quarterly floating-rate payments based on the 3-month US Dollar London Interbank Offered Rate (the "USD LIBOR").

**Ticker Symbols:** Base Example = [~~IRD20121210-PS-3Y~~ refers to a forwards-starting swap contract with an unadjusted Maturity Date of 10-Dec-2012 and a Term of 3-Years.] 3FSYYYYMMDD. YYYYMMDD refers to the unadjusted Maturity Date of the series and YNN refers to contract duration in years.

*Remainder of Rule 904 is unchanged.*

**Rule 905. IDEX USD OIS Interest Rate Swap Futures Contract**

**Description:** IDEX USD OIS Interest Rate Swap Futures Contracts are futures on United States dollar-denominated interest rate swaps with a notional value of \$100,000, requiring the exchange of periodic payments of annual fixed rate payments based on the futures price in exchange for annual floating-rate payments based on the United States Federal Funds ("Fed Funds") Effective Rate compounded over the life of the contract.

**Ticker Symbols:** Base Example = [~~OISYYYYMMDD. YYYYMMDD refers to the unadjusted Maturity Date of the series.~~] OISYYM\*DD-YYM\*DD. The first YYM\*DD refers to the adjusted start date of the contract. The second YYM\*DD refers to the adjusted maturity date of the contract. \*M denotes Month code symbol.

*Remainder of Rule 905 is unchanged.*

**Rule 906. IDEX USD 1 Month Forward Rate Agreement Futures Contract**

**Description:** IDEX USD 1 Month Forward Rate Agreement Futures Contracts are futures on United States dollar-denominated Forward Rate Agreements with a notional value of \$100,000 and a deferred Effective Date, requiring the exchange of a monthly fixed rate payment based on the futures price in exchange for a monthly floating-rate payment based on the 3-month US Dollar London Interbank Offered Rate ("USD LIBOR").

Ticker Symbols: Base Example = [~~FRA1YYYYMMDD, YYYYMMDD~~ refers to the unadjusted Maturity Date of the series.] FRA1MYYYYMMDD, YYYYMMDD refers to the unadjusted Maturity Date of the series.

*Remainder of Rule 906 is unchanged.*

#### **Rule 907. IDEX USD 3 Month Forward Rate Agreement Futures Contract**

**Description:** IDEX USD 3 Month Forward Rate Agreement Futures Contracts are futures on United States dollar-denominated Forward Rate Agreements with a notional value of \$100,000 and a deferred Effective Date, requiring the exchange of a quarterly fixed rate payment based on the futures price in exchange for a quarterly floating-rate payment based on the 3-month US Dollar London Interbank Offered Rate ("USD LIBOR").

Ticker Symbols: Base Example = [~~FRA3YYYYMMDD, YYYYMMDD~~ refers to the unadjusted Maturity Date of the series.] [FRA3MYYYYMMDD, YYYYMMDD refers to the unadjusted Maturity Date of the series.]

*Remainder of Rule 907 is unchanged.*