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OFFICE OF THE  
SECRETARIAT

# OneChicago

141 West Jackson, Suite 1065  
Chicago, Illinois 60604

May 26, 2011

Mr. David Stawick  
Secretary  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21st Street, N.W.  
Washington, D.C. 20581

Re: Security Futures Products Rule Submission and Rule Certification  
Notice to Members: Expanding Trade Prices to Four (4) Decimal Points

Dear Mr. Stawick:

Pursuant to section 5c(c)(1) of the Commodity Exchange Act, as amended (the "Act"), and section 41.24 of the regulations promulgated by the Commission under the Act, submitted herewith is a Notice to Members advising that OneChicago is expanding trade prices to four (4) decimal points.

On behalf of OneChicago, I hereby certify that the amendment complies with the Act and the regulations promulgated thereunder.

Thomas G. McCabe  
Chief Operating Officer  
OneChicago, LLC

Enclosure: Attachment A

## ATTACHMENT A

### NOTICE TO MEMBERS (Posted to the OneChicago Website on May 13, 2011)

RE: Expanding Trade Prices to Four (4) Decimal Points

On August 15, 2011, OneChicago will begin publishing four (4) decimal point trade prices for block and exchange for physical (EFP) trades. This is an expansion from the current two (2) decimal point prices published today. This change will allow for more efficient pricing of Single Stock Future transactions.

The change to four decimals will affect all OneChicago futures. Possible areas of impact will be:

- Initial Order Submission
- Trading Front-end systems
- Market Data Feeds
- Back office systems including bookkeeping
- The Options Clearing Corporation: Trade and price related DDS messages and reports
- OneChicago's OCX.BETS™ API and OCX.BETS GUI
- CBOEdirect API
- CBOEdirect GUI

Details regarding this change will be forthcoming.

Please contact Robert Warner [rwarner@OneChicago.com](mailto:rwarner@OneChicago.com), at 312.424.8526 if you have any questions regarding this Notice.

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