



Via Electronic Mail to submissions@cftc.gov and dmosubmissions@cftc.gov

August 22, 2013

Ms. Melissa Jurgens
Secretary
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

Re: Notice to Members: Trading Block Rolls on OCX.BETS

Dear Ms. Jurgens:

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 (“NTM”) regarding the method by which OneChicago, LLC (“OCX”) market participants may trade block rolls (also commonly referred to as calendar spreads). OCX is self-certifying the notice.

This NTM prohibits trading of block rolls bilaterally. Rather, block rolls must now be traded by entering a bid or ask in the OCX.BETS system.

The notice is included as Attachment A. These changes will become effective on September 23, 2013.

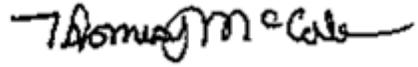
Comments on this OneChicago NTM have not been solicited and none have been received.

The NTM supports Core Principle 2, Compliance with Rules, Core Principle 9, Execution of Transactions and Core Principle 12, Protection of Markets and Markets Participants in that improves the transparency and integrity of the single stock futures markets by requiring block rolls to be traded on OCX.BETS.

There is no new operational impact related to this notice.

On behalf of OneChicago, I hereby certify that the notice to members complies with the Act and the regulations promulgated thereunder and a copy of the submission has been posted on the OneChicago website at http://www.onechicago.com/?page_id=8917.

Respectfully submitted,

A handwritten signature in black ink that reads "Thomas G. McCabe". The signature is written in a cursive style with a long horizontal stroke at the end.

Thomas G. McCabe
Chief Operating Officer
OneChicago, LLC

Encl: Attachment A

Attachment A



Notice to Members 2013-20

Date: August 22, 2013

Re: Changes to the SSF Block Roll Marketplace on OCX.BETS®

Effective Date: September 23, 2013

In the continuing effort to improve the transparency and integrity of our single stock futures markets, OneChicago, LLC (“OCX”) will be implementing a change that will affect the way traders are permitted to trade block rolls. **Effective September 23, 2013, OCX will no longer permit block rolls to be bilaterally transacted. Entering a bid or ask in the OCX.BETS system will be the only way to execute a block roll (also commonly referred to as a calendar spread).**

As a reminder, in accordance with OCX Rules 409 and 611, market participants may still cross buy and sell orders for all trade types, including block rolls, provided that the Member or Access Person enters one side of the trade (which shall be the Customer’s side in the event that the Member or its affiliate is taking the other side) into OCX’s trading system at least four seconds before entering the order for the opposite side. See Notice to Members 2012-26 and OCX Rules 409, 610, and 611 for additional information. Additionally, this change will not affect the way traders may currently trade outright blocks (i.e., those that are not block rolls) and exchange of future for physicals, both of which may continue to be traded bilaterally.

OCX would also like to inform and remind all market participants that the OCX CBOEdirect-hosted markets utilize an “implied spreading functionality” for all single stock futures. Traders connecting to OCX markets through CBOEdirect can take advantage of the enhanced liquidity for both calendar spreads and outright futures.

Any questions can be directed to OCX operations at 312.424.8507 or operations@onechicago.com.