

**NASDAQ OMX Futures Exchange, Inc.**  
**1900 Market Street**  
**Philadelphia, PA 19103**

**Rule Self-Certification**

February 10, 2009

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

Re: Calendar and Trading Hours  
Reference File SR-NFX-2009-02

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 under the Act, the NASDAQ OMX Futures Exchange ("NFX" or "Exchange") hereby submits the attached Futures Regulatory Alert regarding NFX Trading Days, Hours of Operation, Holidays and Early Closes for 2009 through 2010. The Futures Regulatory Alert will be issued on February 12, 2009.

There were no opposing views among the NFX's Board of Directors, members or market participants. NFX hereby certifies that the attached Futures Regulatory Alert complies with the Commodity Exchange Act and regulations thereunder.

Regards,



Ben Craig  
President

Cc w/att: Mr. Glenn Swann  
Mr. J. Goodwin  
National Futures Association  
Options Clearing Corporation  
International Derivatives Clearinghouse

**NFX Trading Days, Hours of Operation, Holidays and Early Closes for 2009 through 2010**

**Subject Line:** FRA #X: NFX Trading Days, Hours of Operation, Holidays and Early Closes for 2009 through 2010

**Market Impacted:** NASDAQ OMX Futures Exchange (NFX)

**Contact Information:**

- [Dennis Boylan](#) at +1 215 496 5338
- [NFX Market Operations Desk](#) at +1 888-353-8114

**What you need to know:**

- The NASDAQ OMX Futures Exchange (NFX) pursuant to Rules E4, E5 and F4 is publishing its days and hours of operation for 2009 and 2010, as well as holidays and early closes.
- NFX is publishing its market opening sequence for trading days for products traded on SwapDrop, IDEX XT and PBOT XL.
- Note: This alert replaces PBOT Regulatory Alert 2008-3 from December 29, 2008.

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**What are the NFX trading hours for products traded on SwapDrop and IDEX XT?**

IDEX Interest Rate Swap Futures are traded on the SwapDrop and IDEX XT platforms. Trading for these products begins at **7:00 a.m. Eastern Time (ET)**, at which time authorized persons may use all trade application functions provided by the application program interface (API). The market closes at **5:30 p.m., ET** each trading day, at which time no further orders will be accepted.

**What are the trading hours for products traded on PBOT XL?**

NFX World Currency Futures (WCF) and NFX Stock Index Futures (SIF) are traded on the PBOT XL platform. The trading sequence for these products is as follows:

- **7:30 a.m. to 8:00 a.m., ET**  
**Pre-Opening: Order Entry and Open-Interest Dissemination**  
The PBOT XL system will open for order entry at 7:30 a.m., ET each trading day, at which time the exchange will transmit a control message "Start of Day" to members and member organizations (collectively "members"), after which authorized persons can log-on to PBOT XL. Once logged on, an authorized person can use any application function provided by the API to enter orders, including functions to submit, revise and withdraw certain types of orders. During this period no matching of orders occurs, but authorized persons can enter limit orders and "Good 'til Canceled" orders.
- **8:00 a.m. to 8:20 a.m., ET**  
**Quote Entry for PBOT XL Opening Begins**  
Before 8:00 a.m., ET market makers can only enter quotes to test the PBOT XL quote processing system using an application-level "ping" to verify application connectivity. Beginning at 8:00 a.m., ET, NFX market makers can enter quotes for consideration in the opening trade calculation for that trading day.

- **8:20 a.m., ET**  
**Trading begins**  
Trading begins at 8:20 a.m., ET, at which time authorized persons may use all trade application functions provided by the API.
- **4:15 p.m., ET**  
**Market Close**  
The NFX market will close at 4:15 p.m., ET each trading day, at which time no further orders or quotes are accepted.

### **What are the holidays and early close dates for 2009 through 2010?**

NFX holidays and early close ~~dates~~ have been posted on the NASDAQ OMX Trader® website. NFX will be closed on the designated holidays but will otherwise be open for business on all other business days unless NFX determines otherwise and notifies members through a regulatory alert or other appropriate means.

### **Where can I get additional information?**

- Refer to the NFX holidays and early close dates on the NASDAQ OMX Trader website.

### **Who can I contact for additional information?**

- Contact Dennis Boylan at +1 215 496 5338.
- Contact the NFX Market Operations Desk at +1 888-353-8114.

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The NASDAQ OMX Group, Inc. is the world's largest exchange company. It delivers trading, exchange technology and public company services across six continents, and with over 3,900 companies, it is number one in worldwide listings among major markets. NASDAQ OMX offers multiple capital raising solutions to companies around the globe, including its U.S. listings market; the OMX Nordic Exchange, including First North; and the 144A PORTAL Market. The company offers trading across multiple asset classes including equities, derivatives, debt, commodities, structured products and ETFs. NASDAQ OMX technology supports the operations of over 60 exchanges, clearing organizations and central securities depositories in more than 50 countries. OMX Nordic Exchange is not a legal entity but describes the common offering from NASDAQ OMX exchanges in Helsinki, Copenhagen, Stockholm, Iceland, Tallinn, Riga, and Vilnius. For more information about NASDAQ OMX, visit [www.nasdaqomx.com](http://www.nasdaqomx.com).

## NFX Holiday Schedule

2009

	Trading Platform	SWAP DROP IDEX XT	PBOT XL
	Contracts	IDEX	WCF & SIP
January 1	New Year's Day	Closed	Closed
January 19	Martin Luther King Jr. Day	Closed	Closed
February 13	Early Close	4:00 PM (ET) Close	Regular Hours
February 16	Washington's Birthday	Closed	Closed
April 9	Early Close	4:00 PM (ET) Close	Regular Hours
April 10	Good Friday	Closed	Closed
May 22	Early Close	4:00 PM (ET) Close	Regular Hours
May 25	Memorial Day	Closed	Closed
July 3	Independence Day	Closed	Closed
September 4	Early Close	4:00 PM (ET) Close	Regular Hours
September 7	Labor Day	Closed	Closed
October 9	Early Close	4:00 PM (ET) Close	Regular Hours
October 12	Columbus Day	Closed	Open
November 11	Veteran's Day	Closed	Open
November 26	Thanksgiving Day	Closed	Closed
November 27	Early Close	2:00 PM (ET) Close	1:00 PM (ET) Close
December 24	Early Close	2:00 PM (ET) Close	1:00 PM (ET) Close
December 25	Christmas Day	Closed	Closed

2010

	Trading Platform	SWAP DROP IDEX XT	PBOT XL
	Contracts	IDEX	WCF & SIP
January 1	New Year's Day	Closed	Closed
January 18	Martin Luther King Jr. Day	Closed	Closed
February 15	Washington's Birthday	Closed	Closed
April 2	Good Friday	Closed	Closed
May 31	Memorial Day	Closed	Closed
July 5	Independence Day	Closed	Closed
September 6	Labor Day	Closed	Closed
October 11	Columbus Day	Closed	Closed
November 11	Veteran's Day	Closed	Closed
November 25	Thanksgiving Day	Closed	Closed
November 26	Early Close	Regular Day	Early Close
December 23	Early Close	Regular Day	Early Close
December 24	Christmas Day	Closed	Closed