

# ELX Futures

February 24, 2010

Mr. David A. Stawick  
Secretary of the Commission  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21<sup>st</sup> Street, NW  
Washington, DC 20581

C.F.T.C.  
OFFICE OF THE SECRETARIAT  
2010 FEB 25 AM 10:06

RE: Self Certification of Change to Last Delivery Day Schedule

Dear Mr. Stawick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended, and Commission Regulation 40.6, ELX Futures, L.P. ("ELX") submits, by self certification, notification to the Commodity Futures Trading Commission ("Commission") that ELX has implemented changes, to be effective on trade date February 26, 2010, to the Last Delivery Day schedule for ELX Futures March 2010 Medium Term (5 Year) U.S. Treasury Note and Short Term (2 Year) U.S. Treasury Note Futures Contracts ("ELX March 2010 5 Year and 2 Year Treasury Futures") in order to maintain consistency between markets and to reflect a change in Clearinghouse procedures. The change amends the Last Trading Day for the ELX March 2010 5 Year and 2 Year Treasury Futures contracts to reflect that Friday, April 2<sup>nd</sup> will be considered a Business Day for purposes of the delivery of the March 2010 contracts.

### Description of Rule Amendments

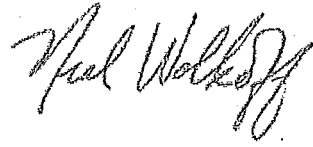
The change to the Last Delivery Day schedule has been implemented in order to be consistent with procedures in the underlying market for U.S. Treasury securities and the CBOT delivery schedule which was recently amended.

ELX Futures has received no opposing views regarding the rule amendments. A Notice to Participants on this subject is attached.

ELX hereby certifies to the CFTC, pursuant to the procedures set forth in CFTC Rule 40.6 that the provisions of ELX Rule VI-10 comply with the Commodity Exchange Act, as amended, and the regulations promulgated thereunder.

Please contact the undersigned at (212) 294-8056 if you have any questions or need additional information.

ELX FUTURES, L.P.



By:

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Name: Neal L. Wolkoff  
Title: CEO

attachment

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February 24, 2010  
ELXNTP-REG-10005

## **ELX Treasury Futures March 2010 Delivery Cycle**

Please be advised that the schedule for Last Delivery Day for ELX Futures March 2010 Medium Term (5 Year) U.S. Treasury Note and Short Term (2 Year) U.S. Treasury Note Futures Contracts ("ELX March 2010 5 Year and 2 Year Treasury Futures ") has been amended to April 5, 2010 from April 6, 2010 in order to maintain consistency between markets. While OCC will not run a clearing cycle for April 2, 2010 (Good Friday), OCC will process deliveries for ELX March 2010 5 Year and 2 Year Treasury Futures contracts as though it is a normal Business Day. It should be noted that there will be no change to the last Day of Intention for these contract which is April 1, 2010.

Therefore, for purposes of ELX March 2010 5 Year and 2 Year Treasury Futures delivery, the following will occur on Friday, April 2, 2010:

1. Deliveries for invoices issued on April 1, 2010 will occur on April 2, 2010.
2. Delivery invoices for matches issued by OCC the evening of April 1<sup>st</sup> (last Day of Intention) will be processed and will reflect the Date of Delivery as Monday, April 5, 2010 (Last Delivery Day).

The schedule for trading on April 2, 2010 (trade date April 5, 2010) remains unchanged (see [holiday schedule](http://www.elxfutures.com) on [www.elxfutures.com](http://www.elxfutures.com)).

**Please contact ELX Support at 877-359-6610/212-294-7771 or via e-mail at [support@elxfutures.com](mailto:support@elxfutures.com) with any questions.**

**TEXT OF RULE AMENDMENTS**

\_\_\_\_\_ = additions and ~~striketrough~~ = deletions

**VI-10 Responsibility for Procedures to Assure Compliance by Authorized Customers, Authorized Traders and Supervised Persons**

A Participant shall be responsible for establishing, maintaining and administering reasonable procedures to ensure that its Authorized Customers, Authorized Traders and Supervised Persons comply with Applicable Law, the Rules of the Exchange and the Rules of the Clearinghouse pertaining to their trading on the Exchange which includes any transactions done as per section IV-14, IV-15 and IV-16 of these rules, and may be held accountable for the actions of such Persons.