



NYSE Liffe
U.S.

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OFFICE OF THE SECRETARIAT

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By Electronic Mail

March 31, 2009

Mr. David A. Stawick
Secretary
Commodity Futures Trading Commission
1155 21st Street NW
Washington DC 20581

Re: 2009-109 NYSE Liffe, LLC – Guidance on Rule 1102 – Timely Submission of Position Adjustments Required to assist OCC in clearing of NYSE Liffe US Business

Dear Mr. Stawick:

I am the Chief Regulatory Officer of NYSE Liffe, LLC (“NYSE Liffe US” or the “Exchange”). Pursuant to U.S. Commodity Futures Trading Commission Rule 40.6, I enclose a Cover Sheet for NYSE Liffe, LLC Submission 2009-109 and NYSE Liffe US Notice 11/2009. Notice 11/2009 provides guidance on NYSE Liffe US Rule 1102, by setting forth specific steps that Members must take to meet their responsibilities under Rule 1102 to assist OCC in clearing Exchange transactions.

NYSE Liffe US hereby confirms that Notice 11/2009 complies with the Commodity Exchange Act and the Regulations thereunder.

If you have any questions, please call me at (212) 656-4568.

With best regards,

Karl D. Cooper

Enclosures



NYSE LIFFE U.S. NOTICE No. 11/2009

ISSUE DATE: March 31, 2009
EFFECTIVE DATE: March 31, 2009

NYSE Liffe U.S. – Guidance on Rule 1102 – Timely Submission of Position Adjustment Information

Summary

This Notice provides guidance on NYSE Liffe U.S. Rule 1102, by setting forth specific steps that Members must take to meet their responsibilities under Rule 1102 with respect to clearing NYSE Liffe U.S. transactions.

1. Introduction

- 1.1 NYSE Liffe U.S. Rule 1102 sets forth the requirement that clearing members and members must assist the Clearing Service Provider (in this case OCC) in the clearing of transactions in NYSE Liffe U.S. futures and options on NYSE Liffe U.S. futures.
- 1.2 OCC Infomemo 25649 confirmed the extension of the deadline for submission of PCS information to OCC daily to 8pm Eastern time.

2. Submission of Position Adjustment Information

- 2.1 Members are advised that, in order to meet the requirement of NYSE Liffe U.S. Rule 1102, they must submit final offset instructions to OCC no later than 8pm Eastern.
- 2.2 Members may communicate this information via one of the following methods:
 - i.) Update of position information within OCC's clearing system, ENCORE
 - ii.) Submission of Position Change Submission ("PCS") or Gross Position Adjustment ("GPA") transactions via OCC's inbound FIXML service
- 2.3 Any one or more failures to provide the OCC with these instructions by 8pm Eastern may be deemed to be an "act detrimental to the Exchange" in violation of NYSE Liffe U.S. Rule 609.

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For further information in relation to this Notice, Members should contact the following:

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