

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](#) 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 ~~strikerough~~ = 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.