



Rule Self-Certification

February 7, 2012

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

Re: XAU/USD Spot Gold Futures ContractTM
Reference File: SR-NFX-2012-03

Ladies and Gentlemen:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended ("Act"), and Sections 40.6 of the regulations promulgated by the Commodity Futures Trading Commission ("Commission") under the Act, the NASDAQ OMX Futures Exchange, Inc. ("NFX" or "Exchange") submits this self-certification with an attached Notice to Members concerning the XAU/USD Spot Gold Futures' eligibility for EFP Transactions pursuant to Rule E38. The Notice to Members is attached hereto as Exhibit A. The Exchange intends to issue the Notice to members on February 23, 2012.

There were no opposing views among NFX's Board of Directors, members or market participants. NFX hereby certifies that the Notice to Members complies with the Commodity Exchange Act and regulations thereunder. The Exchange also certifies that a notice of pending certification with the Commission and a copy of this submission have been concurrently posted on the Exchange's website.

Regards,

Daniel Carrigan
President

cc: Mr. Glenn Spann
Mr. J. Goodwin
National Futures Association

SR-NFX-2012-03

Exhibit A

Notice to Members

TO: Members and Member Organizations
FROM: NASDAQ OMX Futures Exchange, Inc. ("NFX")
RE: EFP Transactions
DATE: February 23, 2012

NFX has designated the XAU/USD Spot Gold futures contracts as eligible for EFP Transactions pursuant to NFX Rule E38.

Please direct any questions concerning this Notice to Daniel Carrigan, President, at +1 215 496 5017.