

Rule Self-Certification

February 27, 2012

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

Re: Large Trader Reporting level for XAU/USD Spot Gold futures
Reference File: SR-NFX-2012-06

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 (“Commission”) under the Act, the NASDAQ OMX Futures Exchange, Inc. (“NFX” or “Exchange”) submits this self-certification to amend the Large Trader Reporting level for XAU/USD Spot Gold futures. Currently, the Large Trader Reporting level is twenty-five (25) contracts. Effective March 13, 2012, NFX will amend the Large Trader Reporting level to two hundred contracts (200).

NFX launched XAU/USD Spot Gold futures on February 8, 2012. The Exchange initially selected a 25 contract reporting level for Large Trader Reporting. At this time, the Exchange desires to set the Large Trader Reporting level for XAU/USD Spot Gold futures at 200 contracts, which is the same level that the CME Group (“CME”) trades its E-micro Gold contract. The Exchange attaches as Exhibit A the amended text of Rule 2001I, entitled “Large Trader Reporting Level,” reflecting the amendment of the reporting level to 200 contracts.

There were no opposing views among NFX’s Board of Directors, members or market participants. NFX hereby certifies that the amendment to Rule 2001I, relating to the Large Trader Reporting level for XAU/USD Spot Gold futures, 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

Exhibit A

New text is underlined; deleted text is in brackets.

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Metals Futures Contracts

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Rule 2001I. Large Trader Reporting Level

Pursuant to Rule E29, the Large Trader Reporting level for XAU/USD Spot Gold futures shall be [twenty-five (25)]two hundred (200) contracts.

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