

Rule Self-Certification

December 12, 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
Exchange Rule 2001
Reference File: SR-NFX-2012-37

Ladies and Gentlemen:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (“Act”), and Section 40.2 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 list pursuant to Exchange Rule 2001, “XAU/USD Spot Gold FuturesTM (patent pending)” a new contract month for the XAU/USD Spot Gold Futures^{TM1} contract on the NFX XL electronic trading platform. The text of amended Exchange Rule 2001 is attached hereto as Exhibit A. The Exchange will list this product on December 28, 2012.

On January 24, 2012, NFX filed rule amendments with the Commission adopting NFX Rule 2001 providing for a cash-settled spot gold futures contract.² The Final Settlement Price of the contract is based on the final settlement price for gold futures listed on the Commodity Exchange, Inc. (“COMEX”). In its rule filing to adopt Rule 2001, the Exchange stated that it would list initially only a December 2012 contract and that in the event it determined to list additional contracts, it would submit a filing to the Commission. Pursuant to this filing the Exchange is modifying Rule 2001 to list a December 2013 contract as reflected on Exhibit A. No other changes are being made to Rule 2001 or the XAU/USD Spot Gold FuturesTM contract. All existing rules, policies and procedures that apply to the December 2012 contract, including margin requirements and position limits and position accountability requirements, will apply to the December 2013 contract. The intended listing date for the December 2013 contract is December 28, 2012.

¹ XAU/USD Spot Gold FuturesTM is a trademark of IKON Global Markets, Inc. In addition there is a patent pending on this product.

² See SR-NFX-2012-02 (January 24, 2012).

There were no opposing views among NFX's Board of Directors, members or market participants. NFX hereby certifies that the December 2013 XAU/USD Spot Gold Futures contract 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,

A handwritten signature in black ink that reads "Daniel Carrigan". The signature is written in a cursive style with a long, sweeping tail on the letter "n".

Daniel Carrigan
President

cc: Mr. Glenn Spann
National Futures Association

Exhibit A

New text is underlined.

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Rules 2001 XAU/USD Spot Gold Futures™ (patent pending)

Rule 2001A. Product Description

(a) U.S. dollar-settled XAU/USD Spot Gold futures are quoted in terms of U.S. dollars per Troy ounce out to two decimal places. Each futures contract simulates the spot market convention of rolling the value date to the next business day by using an interest rate pay/collect feature reflecting the difference in the overnight lease rate for gold and the overnight Interest Rate for the US Dollar.

(b) The contract size for XAU/USD Spot Gold futures will be 10 Troy ounces.

(c) The Exchange shall initially list a December 2012 contract. The Exchange shall also list a December 2013 contract.

(d) The minimum price interval/dollar value per tick shall be \$.10 per Troy ounce.

(e) The ticker symbol for XAU/USD Spot Gold futures shall be "NAU".

(f) The XAU/USD Spot Gold future shall be traded on NFX XL and subject to the NFX XL electronic trading rules at Rules E1-E38.

(g) XAU/USD Spot Gold futures will clear at The Options Clearing Corporation.

Rule 2001B. Trading Hours

The trading hours for XAU/USD Spot Gold futures shall be from 8:00 a.m. to 5:00 p.m. E.T.

Rule 2001C. Daily Settlement Price

Pursuant to Rule E27, the Daily Settlement Price for XAU/USD Spot Gold futures will be determined each business day as provided herein. The Daily Settlement Price for XAU/USD Spot Gold futures shall be calculated by obtaining the midpoint of the last seven (7) bids/asks quoted prior to end of the trading day, excluding the highest and lowest midpoints and then averaging the remaining five (5) midpoints. In the event there

are no valid quotes during the day, the Daily Settlement Price will be the prior day's settlement price. The Daily Settlement Price shall be a price consistent with the minimum tick increment for the product; if the calculated settlement price is not a standard tick increment, the calculated Daily Settlement Price will be rounded up to the nearest tick. Notwithstanding the above, if a Daily Settlement Price derived by methodology set forth above is not an accurate representation of the relevant market, two Exchange officers, one of which must be the Chief Regulatory Officer and/or his designee, may establish a Daily Settlement Price that best reflects the true market valuation at the time of the close based on other market prices, including settlement prices for similar contracts trading on other exchanges.

Rule 2001D. Daily Swap Point Settlement

The XAU/USD Spot Gold future has an interest rate pay/collect feature which is called "Swap Points". The Swap Points are calculated by IKON Global Markets, Inc. ("IKON") and they are expressed in terms of fractional parts of minimum price increments as positive or negative numbers. A positive Swap Point reflects a credit for the short futures position and a debit for the long futures position. A negative swap point reflects a debit for the short futures position and a credit for the long futures position. IKON obtains the rate used to calculate the Swap Points by separately polling a minimum of four independent resources, which may include banks, market makers, and liquidity providers that are not necessarily members of NFX, no later than 5:30 E.T. each business day. The rate consists of a two-sided bid and offer which are aggregated to calculate the market rate. The interest rate is utilized in determining the Swap Point credits/debits for each open position. The Swap Point represents cents per ounce as a positive or negative amount.

Rule 2001E. Last Trading Day

The Last Trading Day for XAU/USD Spot Gold futures shall be the third last business day of the contract month.

Rule 2001F. Settlement

Pursuant to Rule E27, XAU/USD Spot Gold futures shall be cash-settled in U.S. Dollars. Settlement of XAU/USD Spot Gold futures will result in the delivery of a cash settlement at the end of the Final Settlement Date (see Rule 2001G). The cash settlement amount on the Final Settlement Date shall be the final mark to market amount against the final settlement price multiplied by ten (10).

Rule 2001G. Final Settlement Date

The Final Settlement Date for XAU/USD Spot Gold futures shall be the first day on which The Options Clearing Corporation is open for settlement following the last day of trading.

Rule 2001H. Final Settlement Price

Pursuant to Rule E27, the Final Settlement Price for XAU/USD Spot Gold futures shall be the final settlement price for COMEX Gold futures. The price shall be determined by each contract's respective contract maturity as published by The New York Mercantile Exchange (NYMEX).

Rule 2001I. Large Trader Reporting Level

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

Rule 2001J. Block Trade Threshold

Pursuant to Rule E23, the Block Trade Threshold level for XAU/USD Spot Gold futures shall be one hundred (100) contracts.

Rule 2001K. Position Limits

Pursuant to Rule E28 regarding position limits, a person shall not own or control an aggregate of more than 3,000 contracts in an expiration month. The spot month shall be defined as the current delivery month for physically-delivered COMEX Gold futures.

Rule 2001L. Position Accountability

Pursuant to Rule E28 regarding position accountability, a person shall not aggregate more than 6,000 contracts in all months combined or 6,000 contracts in any one month of XAU/USD Spot Gold futures.

Rule 2001M. Margin Requirements for XAU/USD Spot Gold Futures

Rule E11, Customer Margin, applies to XAU/USD Spot Gold Futures contracts.

Rule 2001N. Price Adjustments and Cancellations

The non-reviewable trading range for XAU/USD Spot Gold futures for purposes of Rule E26 shall be \$10.00 per troy ounce (\$5.00 greater than the immediately preceding offer or \$5.00 lower than the immediately preceding bid) as long as either the preceding bid and/or offer occurred within one minute prior to the trade in question. If there is no preceding bid or offer within one minute prior to the trade in question, then the spot gold market will be referenced for determination.

Rule 2001O. Limitation of Liability For NFX XL

The limitation of liability provisions in Rule E37 shall apply to XAU/USD Spot Gold futures.

Rule 2001O. Audit

The Exchange shall have the right to audit any Member's or Member Organization's calculation of the cash interest adjustment ("swap point") associated with XAU/USD Spot Gold futures.