

Rule Self-Certification

February 16, 2012

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

Re: Amendment to NFX Rules Regarding "Notices to Members"
Reference File SR-NFX-2012-04

Ladies and Gentlemen:

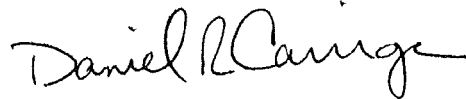
Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended ("Act"), and Section 40.6 of the regulations promulgated by the Commodity Futures Trading Commission under the Act, the NASDAQ OMX Futures Exchange, Inc. ("NFX" or "Exchange") is submitting amendments to Rule E2. Definitions and Rules of Construction, Rule E4. Trading Days and Hours, Rule E5. Market Opening, Rule E7. Responsibility for Orders and Quotes, Rule E12. Submission of Orders, Rule E23. Block Trades, Rule E32. Trading Restrictions and Suspensions, and Rule E36. Notices to the Exchange, Members, and Member Organizations. The amendments are attached and will become effective on March 5, 2012.

Rule E2 currently defines the term "Notice to Members" as "a written communication titled "Notice to Members" that the Exchange sends to Members and Member Organizations as described in Rule E36, which has the force and effect of Rules." In order to simplify the rulebook the attached amendments delete the definition of "Notice to Members" as well as the references to "Notices to Members" that appear in the rules being amended. In the future, the Exchange proposes to notify members and other market participants of actions taken pursuant to these rules by simply posting the information on the Exchange's website. The Exchange is making this change for administrative convenience. The information previously required by these rules to be contained in a "Notice to Members" will continue to be filed with the Commission to the extent required by the Commission's Part 40 rules.

There were no opposing views among the NFX's Board of Directors, members or market participants. NFX hereby certifies that these amendments comply 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 R. Carrigan". The signature is written in a cursive style with a long horizontal stroke at the end.

Daniel R. Carrigan
President

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

Attachment

New language is underlined; deletions are struck through

Rule E2. Definitions and Rules of Construction

(a) When used in these Rules, these terms have the following meanings:

* * * * *

~~Notice to Members. The term "Notice to Members" means a written communication titled "Notice to Members" that the Exchange sends to Members and Member Organizations as described in Rule E36, which has the force and effect of Rules.~~

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Rule E4. Trading Days and Hours

Except as provided in Rule E32 and Rule E33, the Exchange shall determine ~~and publish through a Notice to Members and post on its website~~ the days on which the Exchange is open for business, the opening and closing hours of the market, and the opening and closing trading times for each Contract.

Rule E5. Market Opening (a) ~~The Exchange shall, by a Notice to Members or other appropriate means, post on its website designate a period prior to the market opening during which NFX XL will accept Orders and Quotes for execution upon market open or for execution during the Trading Day.~~

(b) No Change.

Rule E7. Responsibility for Orders and Quotes

(a) (d) No Change.

(e) ~~The Member Organization must identify the Person submitting each Order or Quote by also attaching to the Order or Quote a Trader ID, a unique identifier, in the manner, format, and following the procedures established by the Exchange and posted on the Exchange's website and as described in a Notice to Members.~~

(f) In the manner, format, and following the procedures established by the Exchange and posted on the Exchange's website ~~in a Notice to Members~~, each Member and Member Organization must provide to, and keep current with, the Exchange the contact information for its Designated Person so that the Exchange can immediately reach the Designated Person when Orders or Quotes are resting in, being submitted to, or being executed by NFX XL through the Designated Person's Member Organization's Member ID.

Rule E12. Submission of Orders

(a) (d) No Change.

(e) Members and Member Organizations may permit direct access to NFX XL to be provided only to individuals physically located in the United States or in such other jurisdictions as the Exchange may designate from time to time and post on its website ~~by Notice to Members~~.

(f) No Change.

Rule E23. Block Trades

(a)- (e) No Change.

(f) In addition to the requirements of Rule E12(b) and Rule E12(c), for a Block Trade each Member or Member Organization shall record on an Order ticket the identity of the individual arranging the Block Trade and time stamp the Order when negotiation ends. Unless a different time period is designated by the Exchange and posted on the Exchange's website ~~through a Notice to Members~~:

(1)- (2) No Change.

(g)- (h) No Change.

Rule E32. Trading Restrictions and Suspensions

(a) - (d) No Change.

(e) Any trading restrictions or suspensions imposed under this Rule will be posted on the Exchange's website ~~communicated by a Notice to Members or other means~~ that the Exchange determines appropriate. The Exchange will document its decision-making process and the reasons for using its authority under this Rule, and consult with Commission staff as necessary and appropriate.

Rule E36. Notices to the Exchange, Members, and Member Organizations.

(a) Members and Member Organizations shall provide any required notice to the Exchange in the manner set forth in these Rules, ~~Notices to Members~~, or in other Exchange regulatory or operational orders or procedures, as applicable.

~~(b) A Notice to Members shall become effective at the time published by the Exchange on its website or at any later time as determined appropriate by the Exchange and as stated in the notice. As soon as reasonably practicable, the Exchange shall provide Member and Member Organization with a copy of a Notice to Members by transmitting electronically a copy to the Member or Member Organization to the electronic mail address, if any, supplied to the Exchange by the Member or Member Organization in the manner specified by the Exchange for receipt of Notices to Members.~~

~~(e)~~ Subject to Rule E36(a) and ~~except~~ Except as may be otherwise expressly provided in the Rules, the Exchange may provide any ~~other~~ notice to a Member, Member Organization, or Designated Person by:

(1) handing a copy to the Member, Member Organization, or Designated Person, or

(2) mailing a copy to the Member, Member Organization, or Designated Person to the address supplied to the Exchange by the Member, Member Organization, or Designated Person for notice, or

(3) transmitting electronically a copy to the Member, Member Organization, or Designated Person (including, through a facsimile or electronic-mail transmission) to the address supplied to the Exchange by the Member, Member Organization, or Designated Person for notice, or

(4) posting the notice on the Exchange's website.