

Rule Self-Certification

May 24, 2012

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

Re: Last Trading Day for XAU/USD Spot Gold futures
Reference File: SR-NFX-2012-13

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 Last Trading Day for XAU/USD Spot Gold futures. Currently, NFX Rule 2001E states that the Last Trading Day for XAU/USD Spot Gold futures shall be three (3) U.S. business days prior to the last day. NFX will amend the last trading day for XAU/USD Spot Gold futures to be the third last business day of the contract month effective June 11, 2012.

NFX launched XAU/USD Spot Gold futures on February 8, 2012. The Final Settlement Price for XAU/USD Spot Gold futures is based on the final settlement price for gold futures listed on the Commodity Exchange, Inc. (“COMEX”). The Exchange is filing this amendment to align the last trading day of XAU/USD Spot Gold futures with the date of termination of trading for COMEX by adopting the same method to determine the last trading day as the Chicago Mercantile Exchange Inc.

There were no opposing views among NFX’s Board of Directors, members or market participants. NFX hereby certifies that the amendment to Rule 2001E, relating to the Last Trading Day, 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. J. Goodwin
National Futures Association

Exhibit A

New text is underlined.

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Metals Futures Contracts

Rules 2001 XAU/USD Spot Gold FuturesTM (patent pending)

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Rule 2001E. Last Trading Day

The Last Trading Day for XAU/USD Spot Gold futures shall be the third last business day [three (3) U.S. business days prior to the last day] of the contract month.

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