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# **Rule Self-Certification**

July 26, 2010

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

### Re: Reference File SR-NFX-2010-07

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 ("CFTC") under the Act, the NASDAQ OMX Futures Exchange ("NFX" or "Exchange") hereby submits the attached amendments to NFX Rules E12, *Submission of Orders*, and F12, *Submission of Orders and Reporting of EFS Transactions*. The amendments prescribe the appropriate customer type indicator ("CTI") code to be used in connection with the submission of orders and the reporting of exchange of futures for swaps ("EFS") transactions.

The rule amendments will become effective July 28, 2010.

There were no opposing views among the NFX's Board of Directors, members or market participants. NFX hereby certifies that these rule amendments comply with the Commodity Exchange Act and regulations thereunder.

Regards,

Daniel R. Carrigan Senior Managing Director

cc w/att: Mr. Glenn Spann Mr. J. Goodwin Mr. Russell Rose Mr. Garry O'Connor

### NASDAQ OMX FUTURES EXCHANGE RULEBOOK

*New language is underlined; deletions are bracketed and struck through* 

## Rule E12. Submission of Orders

(a) – (b) No Change

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(c) Each Order entered into NFX XL shall include the following information:

(1) – (8) No Change.

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(9) Customer Type Indicator (or "CTI" code) as [prescribed by Commission regulation] specified in Rule E12(f);

(10) – (12) No Change

(d) - (e) No Change

(f) CTI code 1 shall be used for transactions initiated and executed by an individual Member for his own account, for an account he controls, or for an account in which he has ownership or financial interest. CTI code 2 shall be used for transactions executed for the proprietary account of an NFX Member Organization. CTI code 3 shall be used for transactions where an individual Member executes for the personal account of another individual Member, for an account the other individual Member controls or for an account in which the other individual Member has ownership or financial interest. CTI code 4 shall be used for any transaction not meeting the definition of CTI 1, 2 or 3. (These should be non-Member customer transactions.)

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Rule F12. Submission of Orders and Reporting of EFS Transactions

(a) - (b) No Change.

(c) Each Order entered into IDEX XT or EFS transaction reported to the IDEX SwapDrop Platform shall include the following information:

(1) – (7) No Change.

(8) Customer Type Indicator (or "CTI" code) as [prescribed by Commission regulation] specified in Rule F12(e);

(9) – (10) No Change.

(d) No Change.

(e) CTI code 1 shall be used for transactions initiated and executed by an individual Member for his own account, for an account he controls, or for an account in which he has ownership or financial interest. CTI code 2 shall be used for transactions executed for the proprietary account of an NFX Member Organization. CTI code 3 shall be used for transactions where an individual Member or Authorized Trader executes for the personal account of another individual Member, for an account the other individual Member controls or for an account in which the other individual Member has ownership or financial interest. CTI code 4 shall be used for any transaction not meeting the definition of CTI 1, 2 or 3. (These should be non-Member customer transactions.)

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