

Rule Self-Certification

October 1, 2012

Office of the Secretary
Commodity Futures Trading Commission
Three Lafayette Center
1155 21st Street, NW
Washington, DC 20581

Re: Amendments to Rule E39 (Risk Controls).
Reference File SR-NFX-2012-31

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, and also pursuant to the Commission’s final rules for Designated Contract Markets under Core Principle 4 (Prevention of Market Disruption) including rules 38.255 (Risk Controls for Trading) and 28.258 (Additional Sources for Compliance), the NASDAQ OMX Futures Exchange, Inc. (“NFX” or “Exchange”) is adding Exchange Rule E39 (Risk Controls). The amendments will be effective on October 17, 2012. The text of the amendments is attached.

The Exchange has determined to add new Rule E39 setting forth risk control procedures. Proposed new Rule E39 codifies several types of system-wide risk control features.

First, Rule E39 states that the Exchange shall not accept orders to buy into its trading system with a limit price more than 10% above the current exchange best offer of the relevant product.

Second, the rule states that the Exchange shall not accept orders to sell into its trading system with a limit price more than 10% below the current exchange best bid of the relevant product.

Third, the rule states that to minimize the likelihood for fat finger errors, the Exchange shall not accept orders into the system that are greater than 1,000 contracts.

And fourth, the rule states that any orders that come into the system and are outside the parameters set forth in Rule 39 will be rejected.

The Exchange believes that the new automatic risk controls applicable in the electronic NFX trading will be conducive to minimizing order risks and fat finger errors, and should enable

NFX to further be in conformance with Core Principle 4 regarding prevention of market disruption.

There were no opposing views among the NFX's Board of Directors, members or market participants. NFX hereby certifies that the amendment complies with the Commodity Exchange Act and regulations thereunder. The Exchange also certifies that notice of pending certification and a copy of this submission have been concurrently posted on the Exchange's website at <http://www.nasdaqomxtrader.com/Micro.aspx?id=PBOToverview>.

Regards,

A handwritten signature in black ink that reads "Daniel R. Carrigan". The signature is written in a cursive style with a large, prominent "D" and "C".

Daniel R. Carrigan
President

Attachment: Proposed changes to NFX Rule E39.

cc: Mr. J. Goodwin
National Futures Association

Exhibit A

New text is underlined; deleted text is in [brackets].

NASDAQ OMX Futures Exchange Rules

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Rule E39 (Risk Controls).

(a) The Exchange shall not accept orders to buy into its trading system with a limit price more than 10% above the current exchange best offer of the relevant product. The Exchange shall not accept orders to sell into its trading system with a limit price less than 10% below the current exchange best bid of the relevant product.

(b) The Exchange shall not accept orders into the system that are greater than 1,000 contracts.

(c) Orders that are outside the parameters set forth in this rule will be rejected.

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