Rule Self-Certification

October 17, 2013

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

Re: Regulation §40.6 Submission Certification
        Futures Regulatory Alerts
        Reference File: SR-NFX-2013-20

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, NASDAQ OMX Futures Exchange, Inc. ("Exchange") will issue two Futures Regulatory Alerts to address audit trail requirements and reporting requirements. The Futures Trader Alerts will be effective on November 1, 2013.

The Exchange will issue a Futures Regulatory Alert concerning audit trail information. The alert contains information concerning audit trail requirements, maintenance of audit trail, reporting of orders and the acceptable format for audit trail information in accordance with Exchange Rules. The Exchange will also issue an alert concerning reporting requirements. Specifically, the alert concerning reporting requirements contains information on the reporting obligations of Futures Participants, how to submit copies of Larger Trader Reports, requirements for reporting certain accounts, information on reporting Open Interest and the format and deadlines for the various types of reporting, pursuant to Exchange Rules.

The Exchange seeks to provide this information to its Futures Participants as a reminder of their obligations to maintain audit trail and report information to the Exchange. In furtherance of Core Principle 7, Availability of Information, the alerts provide market participants additional information concerning the operation of the market.

There were no opposing views among NFX's Board of Directors, members or market participants. NFX hereby certifies that the Futures Trader Alerts 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 at http://www.nasdaqtrader.com/Micro.aspx?id=NFX.

Regards,

Daniel R. Carrigan
President

cc: Mr. J. Goodwin
       National Futures Association

Exhibit A

Futures Regulatory Alert #2013 - XX
NASDAQ OMX Futures Exchange Electronic Audit Requirements for Futures Participants, Clearing Futures Participants and Authorized Customers

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Markets Impacted:

- The NASDAQ OMX Futures Exchange

Contact Information:

- John Pickford at + 1 215 496 5273

What you need to know:

- Futures Participants are required to maintain audit trail for all Order entered into Trading System.
- Clearing Futures Participants and Authorized Customers are required to maintain audit trail with direct access.

What are the audit trail requirements for Futures Participants?

Pursuant to Chapter V, Section 1, each Futures Participant shall maintain or cause to be maintained audit trail information for all Orders entered into the Trading System, including Order modifications and cancellations. This audit trail must contain, at a minimum, all Order entry, modification, cancellation and response receipt time(s) as well as all Financial Information Exchange interface (FIX) tag information and Specialized Quote Interface (SQF) information, as applicable. Futures Participants are required to produce, upon request by the Exchange or its Regulatory Services Provider, the audit trail for all Orders submitted to the Exchange in a format prescribed by the Exchange.

The National Futures Association ("NFA") is the Exchange's Regulatory Services Provider. Generally, Futures Participants will receive requests for audit trail information from the NFA.

What are the audit trail requirements with Direct Access?

Pursuant to Chapter V, Section 4, Clearing Futures Participants authorizing a connection to the Trading System are responsible for maintaining or causing to be maintained the audit trail for all Orders submitted to the Exchange; and producing, upon request by the Exchange or its Regulatory Services Provider, the audit trail for all Orders submitted to the Exchange by an Authorized Customer. Each Authorized Customer connecting to the Trading System is responsible for maintaining or causing to be maintained the audit trail for all Orders submitted to the Exchange. A Clearing Futures Participant that has arrangements for a third party to maintain audit trail information on its behalf shall remain responsible for compliance with Exchange audit trail rules.

How long must the audit trail be maintained?

Electronic audit trail must be maintained for a minimum of five (5) years. Upon the request of the Exchange, each Futures Participant, Clearing Futures Participant and Authorized Customer must have the ability to produce to the Exchange the audit trail data in a format prescribed by the Exchange.

How should Bunched Orders be reported?

Pursuant to Chapter V, Section 12, for post-execution allocation of a Bunched Order, a Futures Participant acting as an Eligible Account Manager (as defined by Commission regulation 1.35(b)(5)), need not provide, at the time of either Order entry or report of Order execution, specific Customer Account identifiers for accounts included in a Bunched Order, if the Futures Participant complies with the requirements of Commission regulation 1.35(b)(5), as applicable. A Futures Participant that executes Bunched Orders or carries accounts eligible for post execution allocation of Bunched Orders must maintain records that, as applicable, identify each Bunched Order subject to post-execution allocation and the accounts to which Contracts executed for the Bunched Order were allocated, as required by Commission regulation 1.35(b)(5).

What message types should be maintained?

The audit trail must contain, at a minimum, all order/quote entry, modification, cancellation and response receipt time(s) as well as all Financial Information Exchange interface (FIX) tag information and Specialized Quote Interface (SQF) information, as applicable.

What is the acceptable format for the audit trail information?

When the Exchange or its Regulatory Service Provider requests information from the Futures Participant, it should be produced in the following format:
- The file should be a comma delimited ASCII text tile
- Quotation marks should surround each field
- The column header names should match the "Order Data – Column Headers" fields in the file format table below

Order Data – Column Headings	NFA Identifier	Description	NASDAQ OMX Futures Data Sources
Client Order ID	N/A	Client Order ID. (ID used by the participant to identify the order). Must be unique per trading day	FIX/FIX Drop: CliOrdID (Tag 11) SQF: Quote/OrderID CTI: NA
Original Order ID	ORDER_ID	Order ID assigned by Exchange	FIX/FIX Drop: OrderID (Tag 37) SQF: bid/ask sequence CTI: NA Notes: optional field
Market Reference Code	VERSION_CODE	If employed by the exchange, instrument identifier used to designate the product being traded (most commonly seen for complex/strategy orders)	FIX/FIX Drop: NA SQF: NA CTI: NA Notes: NASDAQ OMX Futures does not currently trade multi-legged strategies
Commodity/Product	COMM_CODE	Exchange Ticker Symbol	FIX/FIX Drop: Symbol (Tag 55)

			SQF: Symbol (from directory)
			CTI: Symbol
Contract Month	CONTRACT_MONTH	Contract month	FIX/FIX Drop: MaturityDate (Tag 541)
			SQF: Expiration Date (from symbol directory message)
			CTI: Expiration Date
Contract Year	CONTRACT_YR	Contract year	FIX/FIX Drop: MaturityDate (Tag 541)
			SQF: Expiration Date (from symbol directory message)
			CTI: Expiration Date
Expiration Date	EXPIRATION DATE	Contract expiration date. Required for contacts that may have multiple expiration dates in a month YYYY-MM-DD format	FIX/FIX Drop: MaturityDate (Tag 541) SQF: Expiration Date (from symbol directory message) CTI: Expiration Date
Future/Option Indicator	PRODUCT_TYPE	"F" = Future "O" = Option on Futures	FIX/FIX Drop: SecurityType (Tag 167) SQF: Product Type CTI: Product Type
Put Call Indicator	PUT_CALL_CODE	"P" = Put "C" = "Call" "" for futures	FIX/FIX Drop: PutorCall (Tag 201) SQF: Option Type (from symbol directory) CTI: Option Kind
Strike Price	STRIKE_PRICE	Strike price (enter 0 for a futures contract)	FIX/FIX Drop: StrikePrice (Tag 202) SQF: Strike Price (from symbol directory) CTI: Strike Price
Buy/Sell Indicator	VERB	B= Buy S= Sell	FIX/FIX Drop: Side (Tag 54) SQF: Side for orders, Bid/Ask for quotes CTI: Trade Side
Transaction type	TRANSACTION_TYPE	Type of message sent	FIX/FIX Drop: NA

		"ORDER ADD" (to place a new order)	SQF: NA
		"ORDER DELETE" (to delete an existing resting order)	CTI: NA
		"ORDER ALTER" (to change attributes of an existing resting order)	Notes: Firm records
Transaction Time	TRANSACTION_DATE_TIME	Timestamp (in milliseconds) when the message was sent to the exchange Format YYYY-MM-DDThh:mm:ss.fff (e.g. "2013-06-10T19:00:06.907-05:00")	FIX/FIX Drop: NA SQF: NA CTI: NA Notes: Firm records
Time Confirmed	TIME_CONFIRMED	Timestamp (in milliseconds) when the acknowledgement message was received from the exchange Format YYYY-MM-DDThh:mm:ss.fff (e.g. "2013-06-10T19:00:06.907-05:00")	FIX/FIX Drop: TransactTime (Tag 60) SQF: Seconds + Nanoseconds fields CTI: Seconds + Nanoseconds fields Notes: SQF timestamps are only supplied on executions, not on quotes or orders.
Quantity	QUANTITY	Quantity of the order (for orders with a hidden component, the quantity displayed)	FIX/FIX Drop: OrderQty (Tag 38) SQF: Contracts for orders, Bid/Ask Size for quotes CTI: Trade Contracts / Order Size
Reserve Quantity	HIDDEN_QUANTITY	The quantity of an order not displayed	FIX/FIX Drop: NA SQF: NA CTI: NA Notes: NASDAQ OMX Futures does not currently support reserve
Order Type	ORDER_TYPE	"LIMIT" limit order "MARKET" market order "STOP" stop order "STOP LIMIT" stop limit order	FIX/FIX Drop: OrdType (Tag 40) SQF: NA CTI: NA Notes: NASDAQ OMX Futures does not currently support Stop/Stop Limit orders. SQF orders are always limit orders.

Duration (Time in Force)	DURATION	"GTD" good for day (i.e. DAY) "GTC" good until cancel "IOC" immediate or cancel "FOK" fill or kill "GTT" good until time	FIX/FIX Drop: TimeInForce (Tag 59) SQF: NA CTI: TIF Notes: SQF quotes are always GTD, SQF Orders are always IOC.
Order Expiration Time	EXPIRY_DATE	For orders that specify a time for automatic expiration the timestamp the order should be cancelled Format YYYY-MM-DDThh:mm:ss.fff (e.g. "2013-06-10T19:00:06.907-05:00")	FIX/FIX Drop: NA SQF: NA CTI: NA Notes: NASDAQ OMX Futures does not currently support orders with specific expiration dates or times.
Price	PRICE	0 for market orders and Stop orders. Required for Limit/Stop Limit orders.	FIX/FIX Drop: Price (Tag 44) SQF: Price on orders, Bid/Ask Price on quotes. CTI: Trade Price / Order Price
Stop Price	CONTINGENCY _PRICE	Price that will trigger the stop/stop limit order. 0 for orders that are not Stop or Stop limit	FIX/FIX Drop: NA SQF: NA CTI: NA Notes: NASDAQ OMX Futures does not currently support Stop/Stop Limit orders
Order Status	STATUS	Result of the message "ACCEPT" order accepted "REJECT" order rejected "TRADE" order immediately executed "CANNOT TRADE" an IOC or FOK order could not match and was eliminated	FIX/FIX Drop: OrdStatus (Tag 39) SQF: Refer to Order/Quote accept/reject and execution messages. CTI: NA
Account Designation	CUST_ACCT_ID	Account number submitted with order	FIX/FIX Drop: Account (Tag 1) SQF: clientAccount CTI: Account
Destination Account Designation		Account number order to be allocated to upon execution	FIX/FIX Drop: NA

			SQF: NA
			CTI: NA
			Notes: Firm Records
Customer Type Indicator	CTI_CODE	1-individual member for own account, an account which he controls or an account in which he has a financial interest. 2-trade executed for the house or proprietary account of a Clearing Member or other Member firm. 3-trader trading for the account of another Member who is an individual, and account such individual Member controls or an account in which such individual Member has an ownership or financial interest. 4. Trade executed for any other account that does not meet the requirements of a CTI 1, 2 or 3.	FIX/FIX Drop: CustOrderCapacity (Tag 582) SQF: Participant Type – See Notes CTI: CTI Code Notes: The SQF Participant type is not the same as CTI Code. The CTI Code, Origin Code and OCC clearing account type can be derived from the Participant Type. See the SQF Specification for more information.
Clearing Account Origin	ORIGIN_CODE	"H" = House "C" = Customer	FIX/FIX Drop: OCCClearingCapacity – See Notes SQF: Participant Type – See Notes CTI: OCC Code – See Notes Notes: • For FIX/FIX Drop/CTI – the OCC values of F and M are equivalent to "H" House. The OCC value of C is equivalent to "C" Customer. • The SQF Participant type is not the same as CTI Code. The CTI Code, Origin Code and OCC Code can be derived from the Participant Type. See the SQF Specification for more information.
Clearing Member ID	CLEARING_FIRM_ID	Clearing member ID	FIX/FIX Drop: NA SQF: NA CTI: NA Notes: Firm records
Executing Firm ID	FIRM_ID	ID used to identify the firm responsible for the order	FIX/FIX Drop: NA

			SQF: NA CTI: NA Notes: This field is not required. The Firm ID known to the NFA is the Exchange Account number for the firm. Each firm 4-character mnemonic/badge suffix is associated with an exchange account number.
Trader ID	TRADER_ID	ID used to uniquely identify the person responsible to the order	FIX/FIX Drop: TraderID (Tag 6606) SQF: Trader ID CTI: Trader ID
Logon ID	LOGON_ID	ID used to connect to the exchange trading system	FIX/FIX Drop: See Notes SQF: See Notes CTI: NA Notes: The Logon ID is the name of the port over which the quote or order is sent.

Where can I find more information?

Contact: John Pickford at + 1 215 496 5273

Exhibit B

Futures Regulatory Alert #2013 - XX
NASDAQ OMX Futures Exchange Reminds Futures Participants and Clearing Futures Participants of Reporting Requirements

Markets Impacted:	**What you need to know:**
- The NASDAQ OMX Futures Exchange **Contact Information:** - John Pickford at + 1 215 496 5273	Futures Participants and Clearing Futures Participants are reminded of their obligation to report certain positions at or above specific reporting levels as set by the Commission specifically concerning Large Trader Reporting and Open Interest Reporting.

What are Futures Participants and Clearing Futures Participants required to report on a daily basis?

Pursuant to Chapter III, Section 16, each Futures Participant is required to file any report, statement, form, or other information with the Commission pursuant to Parts 15, 17 or 18 of Commission Regulations. In addition, Futures Participants must file a copy of such report with the Exchange.

How do Futures Participants submit copies of Large Trader Reports to the Exchange?

All large trader reports shall be submitted in a form acceptable to the Exchange, which may require that more than one large trader report be submitted daily. Clearing Futures Participants, omnibus accounts and foreign brokers must provide the Exchange with the required CFTC Form 102 ("Identification of Special Accounts") accurately identifying the owners, controllers, controlled accounts and any additional information required for each reportable account within three Business Days of the first day that the account in question becomes reportable. Notwithstanding the three Business Day requirement, on the first day that an account becomes reportable, Clearing Futures Participants, omnibus accounts and foreign brokers must, at the direction of the Exchange, submit the following information: account type, reportable account number and names and addresses of the owners and controllers of the account. Please note that the daily Large Trader Reporting submission to the Exchange must include for each reportable account the EFRP volume bought and sold in the reportable instrument, by contract month. Any material changes to the information previously provided to the Exchange will require the submission of a revised form within three Business Days of such changes becoming effective. Additionally, in the absence of any material changes, the Exchange may require the submission of a new form on a biennial basis for the maintenance of accurate records.

Are the requirements different for omnibus accounts?

No, omnibus accounts have the same reporting obligations. Failure by an omnibus account or foreign broker to submit required information may result in a disciplinary proceeding and result in limitations, conditions or denial of access of such omnibus account or foreign broker to any Exchange market. Notwithstanding the above, Clearing

Futures Participants carrying such accounts remain responsible for obtaining and providing to the Exchange information regarding the ownership and control of positions in circumstances where an omnibus account or foreign broker has failed to provide the information to the Exchange.

What is the obligation to report Open Interest?

Pursuant to <Chapter III, Section 18>, each Clearing Futures Participants is required to accurately report open interest on a daily basis to The Options Clearing Corporation ("OCC") in the form required by OCC and pursuant to OCC Rules.

What is the format for large trader report submissions?

Large trader reporting to the exchange should be done in the industry standard format as described on the CFTC <Large Trader Record Format> webpage.

How do I submit Large Trader Reports to the exchange?

Large trader reports are submitted to the exchange via SFTP. Please contact Jill Smith to establish connectivity to the SFTP server at jill.smith@nasdaqomx.com or +1 215 496 5473

What are the deadlines to report the above information?

Large Trader Submission 5:00 EST

Open Interest Submission: 5:00 EST

Where can I find more information?

http://www.cftc.gov/IndustryOversight/MarketSurveillance/LargeTraderReportingProgram/ltrformat

Contact: John Pickford at + 1 215 496 5273