

## Rule Self-Certification

December 20, 2011

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

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2011 DEC 21 AM 9:25  
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SECRETARIAT

Re: Amendment to Rule 1203, Periods Traded  
Delisting of June 2012 and September 2012 Currency Futures Contracts  
Amendment to Rule 1501, Limitation of Liability for IDEX XT  
Reference File SR-NFX-2011-19

Ladies and Gentlemen:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended ("Act"), and Sections 40.2 and 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 amending Exchange Rule 1203, Periods Traded, and is also delisting the June 2012 and September 2012 futures contracts on the British pound, the Australian dollar, the Canadian dollar, the Japanese yen, the Swiss franc and the Euro (the "Currency Contracts"). The amendments to Rule 1203 are set forth below.

*New language is underlined, deletions are struck through*

### **Rule 1203. Periods Traded**

*(a) Trading in foreign currency futures contracts ~~other than the Colombian Peso futures contract~~ shall be conducted for delivery in three one contract months from the March, June, September and December cycle. ~~Trading in the Colombian Peso futures contract shall be in six consecutive contract months.~~*

*(b) No Change.*

The purpose of the amendments to Rule 1203(a) is to change the number of contract months for the Currency Contracts that are listed at any given time. Currently Rule 1203(a) provides for listing three contract months from the March, June, September and December cycle. As amended, Rule 1203(a) provides that only one contract month will be listed at any given time. The amendment also deletes obsolete references to the Colombian Peso futures contract, which was recently delisted. These amendments will become effective on January 6, 2012.

Additionally, the Exchange will delist the June 2012 and September 2012 Currency Contracts, which currently have no open interest, effective January 6, 2012. The Exchange is delisting those contract months due to lack of trading interest.

Finally, the Exchange is amending Rule 1501 to correct an internal cross reference. The cross reference was inadvertently overlooked when the Exchange changed the numbering of the rule from F37 to 1501. The amendment also clarifies that the rule applies to former Rules F23 and F27, which were recently deleted in SR-NFX-2011-14. The amendments will be effective January 6, 2012.

The amendments are set forth below:

*Rule 1501. Limitation of Liability For IDEX XT*

*(a) Except for any party found to have engaged in willful or wanton misconduct, neither the Exchange (which for purposes of this Rule [F37] includes its parents, subsidiaries and affiliates), its Members or Clearing Members, the Clearinghouse, International Derivatives Clearing Group LLC, NASDAQ OMX, nor any of its or their respective officers, directors, employees, or agents shall be liable to any Person (including, but not limited to, a Customer) for any losses, damages, costs or expenses (including, but not limited to, loss of profits, loss of use, direct, indirect, incidental or consequential damages) arising from (1) any failure or malfunction of IDEX XT, the IDEX SwapDrop Portal or the Clearinghouse or any Exchange services or facilities used to support IDEX XT or the IDEX SwapDrop Portal including but not limited to any user interface or any inability to enter or cancel Orders or report transactions (the "IDEX XT Complex"), or (2) any fault in delivery, delay, omission, suspension, inaccuracy or termination, or any other cause, in connection with the furnishing, performance, maintenance, use of or inability to use all or any part of the IDEX XT Complex. The foregoing shall apply regardless of whether a claim arises in contract, tort, negligence, strict liability or otherwise. The foregoing shall not limit the liability of any Member, Member Organization, Clearing Member, or any of their respective officers, directors or employees for any act, incident, or occurrence within their control. For purposes of this Rule [F37], the "IDEX XT Complex" shall include any exchange facilities or services used to support exchange of futures for swaps transactions pursuant to former Rule F23 and Rule F7.*

*(b) – (d) No Change.*

There were no opposing views among the NFX's Board of Directors, members or market participants. NFX hereby certifies that the amendments to Rules 1203(a) and 1501, and the delisting of the June 2012 and September 2012 Currency Contracts comply 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.

Regards,

A handwritten signature in cursive script that reads "Daniel R. Carrigan". The signature is written in black ink and is positioned above the printed name and title.

Daniel R. Carrigan  
President

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