



Rule Self-Certification

September 11, 2015

Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Center
1155 21st Street, NW
Washington, DC 20581

Re: **Rule 40.6 Certification**
Daily Settlement Prices for Three NFX Options Contracts
Reference File: SR-NFX-2015-69

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (“Act”), and Section 40.6 of the Commission’s regulations thereunder, NASDAQ Futures, Inc. (“NFX” or “Exchange”) is amending rules governing the determination of daily settlement prices for NFX Options on NFX Brent Crude Financial Futures, NFX Options on NFX WTI Crude Oil Financial Futures, and NFX Options on NFX Henry Hub Penultimate Financial Futures - 10,000 (collectively, the “NFX Options Contracts”). The change will be effective September 27, 2015 for trade date September 28, 2015. The amendments are set forth below.

New language is underlined.

NASDAQ Futures—Rules

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Rulebook Appendix A - Listed Contracts

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Chapter 102 NFX Options on NFX Brent Crude Financial Futures (BCQ)

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102.08 Daily Settlement Prices

Pursuant to Chapter V, Section III, the daily settlement price shall be equal to the daily settlement price for the corresponding ICE Brent Crude American-Style Option contract (B). If the daily settlement price described in the previous sentence is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market.

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Chapter 104 NFX Options on NFX WTI Crude Oil Financial Futures (LOQ)

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104.08 Daily Settlement Prices

Pursuant to Chapter V, Section III, the daily settlement price shall be equal to the daily settlement price for the corresponding NYMEX Crude Oil Option (LO). If the daily settlement price described in the previous sentence is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market.

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Chapter 205 NFX Options on NFX Henry Hub Penultimate Financial Futures - 10,000 (LNQ)

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205.08 Daily Settlement Prices

Pursuant to Chapter V, Section III, the daily settlement price shall be equal to the 2:30 PM EPT daily settlement price for the corresponding NYMEX Natural Gas European Option (LN) contract. If the daily settlement price described in the previous sentence is unavailable the Exchange may in its sole discretion establish a daily settlement price that it deems to be a fair and reasonable reflection of the market.

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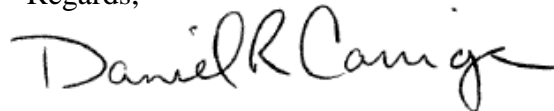
The rules currently governing the NFX Options Contracts provide that the daily settlement price of the corresponding contract on another exchange will be the daily settlement price for the related NFX Option Contract. The Exchange is amending its rulebook to provide that, in the event the daily settlement price for the corresponding contract on the other exchange is unavailable, NFX may in its sole discretion establish a daily settlement price for the related NFX Option Contract that it deems to be a fair and reasonable reflection of the market. The rules governing daily settlement prices of NFX futures contracts contain identical language. The amendments set forth herein merely extend the concept provided for therein to the NFX Options Contracts.

Consistent with Core Principle 7, the Exchange will post the amended rule reflecting this change on its website at <http://business.nasdaq.com/nasdaq-futures/nfx-market>.

There were no opposing views among NFX's Board of Directors, members or market participants. The Exchange hereby certifies that the above rule amendments comply with the Act and the 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.nasdaqomx.com/transactions/markets/nasdaq-futures>.

If you require any additional information regarding the submission, please contact Carla Behnfeldt at (215) 496-5208 or via e-mail at carla.behnfeldt@nasdaq.com. Please refer to SR-NFX-2015-69 in in any related correspondence.

Regards,

A handwritten signature in black ink that reads "Daniel R. Carrigan". The signature is written in a cursive, flowing style.

Daniel R. Carrigan
President