



Nasdaq Futures, Inc.
1900 Market Street
Philadelphia, PA 19103 / USA
business.nasdaq.com/futures

Rule Self-Certification

October 28, 2016

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

Re: **Amendment to Trading at Settlement Session**
Reference File: SR-NFX-2016-99

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (“Act”), and Section 40.6(a) of the regulations promulgated by the Commodity Futures Trading Commission (“CFTC” or the “Commission”) under the Act, NASDAQ Futures, Inc. (“NFX” or “Exchange”) has determined that it will suspend Trading at Settlement (TAS) Orders for all energy futures and options contracts for two consecutive Open Sessions, the trading session commencing at 7:00 PM Wednesday, November 23, 2016, and the session commencing at 7:00 PM Thursday, November 24, 2016, both sessions are for trade date November 25, 2016. The Exchange is taking this action because settlement prices for TAS trades will not be available for processing by the trading system on a timely basis on November 25, 2016, due to the Thanksgiving Holiday trading schedule adjustments at the exchanges on which the underlying reference contracts trade. NFX will also suspend trading in all contracts on Friday November 25, 2016 at 1:45 PM. TAS orders will once again be available for trading beginning with the Open Session commencing at 7:00 PM EPT on Sunday, November 27, 2016.

There were no opposing views among the Exchange’s Board of Directors, members or market participants. The Exchange hereby certifies that the amendments to Chapter IV, Section 10 and the Reference Guide 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 business.nasdaq.com/futures. A Futures Trader Alert, informing NFX’s Futures Participants of the new Reference Guide is attached to this certification as Exhibit B.

If you require any additional information regarding the submission, please contact Aravind Menon at +1-301-978-8416 or via e-mail at aravind.menon@nasdaq.com. Please reference SR-NFX-2016-99 in any related correspondence.

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



Wednesday, November 2, 2016

Futures Regulatory Alert #2016 - XX

Trading at Settlement (TAS) Orders suspension for the Open Session commencing the evening of November 23rd including and for trade date November 25, 2016

Category:

- System Impact

Markets Impacted:

- [Nasdaq Futures, Inc.](#)

Contact Information:

- [U.S. Market Operations - Futures & Options](#) at +1 215 496 5409
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- [NFX Technical Support](#) at +1 212 231 5990
- [Futures Connectivity](#)
- [Futures Sales](#)
- [Futures Regulation](#)

Resources:

- [OCC website](#)

Subject to CFTC review, the Exchange will suspend Trading at Settlement (TAS) Orders for all energy Futures and Options for the Open Sessions commencing at 7:00 p.m. EPT on the evening of Wednesday, November 23, 2016 and 7:00 PM EPT on the evening of Thursday, November 24, 2016 for trade date November 25, 2016.

All other order types listed in Exchange Rule, Chapter IV, Section 4, will be available for trading.

TAS Orders will be available for trading with the Open Session at 7:00 PM EPT on Sunday, November 27, 2016 for trade date November 28, 2016.

As a reminder, on the day after Thanksgiving, NFX Energy Markets will observe holiday modified hours by closing at 1:45 p.m. EPT.

For additional information please contact NFX Market Operations.