

**Rule Self-Certification**

June 23, 2015

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

Re: **Rule 40.6 Certification**  
**Change to SR-NFX-2015-10 - Settlement Prices**  
**Reference File: SR-NFX-2015-48**

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (“Act”), and 40.6 of the regulations promulgated by the Commission under the Act, NASDAQ Futures, Inc. (“NFX” or “Exchange”) hereby submits amendments to certain rules proposed in SR-NFX-2015-10, an unimplemented rule change concerning financially settled energy futures and futures options (the “Energy Contracts”) to be listed on NFX on a date to be announced through issuance of a Futures Regulatory Alert.<sup>1</sup> The Exchange will implement the amendments proposed herein concurrently with the implementation of SR-NFX-2015-10 and the listing of the Energy Contracts. The amendments provide that the daily settlement prices and final settlement prices for certain oil and refined products and natural gas contracts shall be the daily settlement prices and final settlement prices of the underlying reference contracts as they may be modified up to 5:15 PM EPT by the exchange listing the underlying reference contract. Any changes made after 5:15 PM EPT will not be reflected in the NFX contract’s settlement prices. The amendments are attached as Exhibit A.

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<sup>1</sup> See SR-NFX-2015-10 filed March 11, 2015, in which the Exchange proposes to list certain energy futures and futures options on a date to be announced by the Exchange through the issuance of a Futures Regulatory Alert. The amendments proposed herein will amend SR-NFX-2015-10.

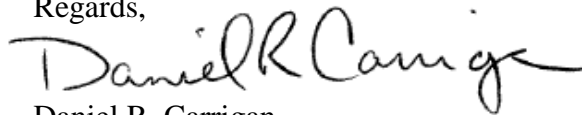
Core Principle 7 - Availability of General Information:

The Exchange will post general information, including this filing, on its website: <http://www.nasdaqomx.com/transactions/markets/nasdaq-futures>.

There were no opposing views among the 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 [www.nasdaqomx.com/nasdaq-futures](http://www.nasdaqomx.com/nasdaq-futures).

If you require additional information regarding this submission, please contact Carla Behnfeldt at (215) 496-5208 or [carla.behnfeldt@nasdaq.com](mailto:carla.behnfeldt@nasdaq.com). Please refer to SR-NFX-2015-48 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

Exhibit A

**RULEBOOK APPENDIX A**

**LISTED CONTRACTS**

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**101.06 Final and Daily Settlement and Settlement Prices**

- (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.
- (b) Pursuant to Chapter V, Section III, the daily settlement price is the same as the daily settlement price (as it may be modified up to 5:15 PM EPT) in the corresponding ICE Brent Crude Oil futures.
- (c) Pursuant to Chapter V, Section III, the final settlement price is equal to the final settlement price (as it may be modified up to 5:15 PM EPT) for the corresponding ICE Brent Crude Oil Futures contract (B) for the contract month.
- (d) If the daily settlement price described in (b) above 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. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

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**103.06 Final and Daily Settlement and Settlement Prices**

- (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.
- (b) Pursuant to Chapter V, Section III, the daily settlement price is equal to the 2:30 PM EPT daily settlement price (as it may be modified up to 5:15 PM EPT) for the corresponding NYMEX WTI Crude Oil Futures contract (CL).
- (c) Pursuant to Chapter V, Section III, the final settlement price is equal to the 2:30 PM EPT final settlement price (as it may be modified up to 5:15 PM EPT) for the corresponding NYMEX WTI Crude Oil Futures contract (CL).
- (d) If the daily settlement price described in (b) above 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. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the

final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

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#### **105.06 Final and Daily Settlement and Settlement Prices**

- (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.
- (b) Pursuant to Chapter V, Section III, the daily settlement price is the same as the daily settlement price (as it may be modified up to 5:15 PM EPT) for the corresponding ICE Low Sulphur Gasoil Futures contract (G).
- (c) Pursuant to Chapter V, Section III, the final settlement price is equal to the daily settlement price (as it may be modified up to 5:15 PM EPT) for the corresponding ICE Low Sulphur Gasoil Futures Contract (G) on the last trading day.
- (d) If the daily settlement price described in (b) above 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. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

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#### **106.06 Final and Daily Settlement and Settlement Prices**

- (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.
- (b) Pursuant to Chapter V, Section III, the daily settlement price is the same as the 2:30 EPT daily settlement price[s] (as it may be modified up to 5:15 PM EPT) for the corresponding NYMEX NY Harbor ULSD Futures (HO).
- (c) Pursuant to Chapter V, Section III, the final settlement price is equal to the 2:30 PM EPT final settlement price (as it may be modified up to 5:15 PM EPT) for the corresponding NYMEX NY Harbor USLD Futures (HO).
- (d) If the daily settlement price described in (b) above 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. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

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#### **107.06 Final and Daily Settlement and Settlement Prices**

- (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.

- (b) Pursuant to Chapter V, Section III, the daily settlement price is equal to the 2:30 PM EPT daily settlement price (as it may be modified up to 5:15 PM EPT) for the corresponding NYMEX RBOB Gasoline Futures contract (RB).
- (c) Pursuant to Chapter V, Section III, the final settlement price is equal to the 2:30 PM EPT final settlement price (as it may be modified up to 5:15 PM EPT) for the corresponding NYMEX RBOB Gasoline Futures contract (RB).
- (d) If the daily settlement price described in (b) above 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. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

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#### **201.06 Final and Daily Settlement and Settlement Prices**

- (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.
- (b) Pursuant to Chapter V, Section III, the daily settlement price is equal to the 2:30 PM EPT daily settlement price (as it may be modified up to 5:15 PM EPT) for the corresponding NYMEX Henry Hub Natural Gas futures contract (NG).
- (c) Pursuant to Chapter V, Section III, the final settlement price is equal to 2:30 PM EPT final settlement price (as it may be modified up to 5:15 PM EPT) for the corresponding NYMEX Henry Hub Natural Gas futures contract (NG).
- (d) If the daily settlement price described in (b) above 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. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

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#### **202.06 Final and Daily Settlement and Settlement Prices**

- (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.
- (b) Pursuant to Chapter V, Section III, the daily settlement price is equal to the 2:30 PM EPT daily settlement price (as it may be modified up to 5:15 PM EPT) for the corresponding NYMEX Henry Hub Natural Gas futures contract (NG).
- (c) Pursuant to Chapter V, Section III, the final settlement price is equal to the 2:30 PM EPT daily settlement price (as it may be modified up to 5:15 PM EPT) for the corresponding NYMEX Henry Hub Natural Gas futures contract (NG) on the last trading day of NPQ.

- (d) If the daily settlement price described in (b) above 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. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

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#### **203.06 Final and Daily Settlement and Settlement Prices**

- (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.
- (b) Pursuant to Chapter V, Section III, the Daily Settlement Price is equal to the 2:30 EPT daily settlement price[s] (as it may be modified up to 5:15 PM EPT) for the corresponding NYMEX Henry Hub Natural Gas Futures contracts (NG).
- (c) Pursuant to Chapter V, Section III, the Final Settlement Price is equal to the 2:30 PM EPT final settlement price (as it may be modified up to 5:15 PM EPT) for the corresponding NYMEX Henry Hub Natural Gas Futures Contract (NG).
- (d) If the daily settlement price described in (b) above 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. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

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#### **204.06 Final and Daily Settlement and Settlement Prices**

- (a) Final settlement for contracts held to their maturity date is by cash settlement in U.S. dollars.
- (b) Pursuant to Chapter V, Section III, the daily settlement price is equal to the 2:30 PM EPT daily settlement price[s] (as it may be modified up to 5:15 PM EPT) for the corresponding NYMEX Henry Hub Natural Gas futures contract (NG).
- (c) Pursuant to Chapter V, Section III, the final settlement price is equal to the 2:30 PM EPT daily settlement price (as it may be modified up to 5:15 PM EPT) for the corresponding NYMEX Henry Hub Natural Gas futures contract (NG) on the last trading day of HUQ.
- (d) If the daily settlement price described in (b) above 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. If the final settlement price is not available or the normal settlement procedure cannot be utilized due to a trading disruption or other unusual circumstance, the final settlement price will be determined in accordance with the Rules and By-Laws of the Clearing Corporation.

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