

March 4, 2016

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(d) Notification**

**NASDAQ Futures, Inc. (“NFX” or “Exchange”)**

**Weekly Notification of Rule Amendments**

**Reference File: SR-NFX-2016-28**

Dear Mr. Kirkpatrick:

Pursuant to Commission Rule 40.6(d), the Exchange submits this notification of the following rule amendment made effective during the preceding week.

On March 3, 2016, the Exchange issued Futures Trader Alert #2016 – 5 [[1]](#footnote-1) announcing the initial listing of trading months in six new financially settled 5 MWh day-ahead off-peak mini power futures contracts within the currently established cycle of trading months, effective March 3, 2016 for trade date March 4, 2016 and commencing with the March 2016 contract month. The trading months for the new contracts, which were previously certified pursuant to Commission Rule 40.2 on February 10, 2016 [[2]](#footnote-2), were set forth in the Futures Trader Alert as follows:

| Rulebook Appendix A Chapter | Name of Energy Contract | Symbol | Number of Contract Months Listed | First and Last Months |
| --- | --- | --- | --- | --- |
| 301A | NFX CAISO NP-15 Hub Day-Ahead Off-Peak Mini Financial Futures (ONMQ) | ONMQ | 58 | Mar. 2016, Dec. 2020 |
| 303A | NFX CAISO SP-15 Hub Day-Ahead Off-Peak Mini Financial Futures (OFMQ) | OFMQ | 58 | Mar. 2016, Dec. 2020 |
| 305A | NFX ISO-NE Massachusetts Hub Day-Ahead Off-Peak Mini Financial Futures (NOMQ) | NOMQ | 58 | Mar. 2016, Dec. 2020 |
| 307A | NFX MISO Indiana Hub Real-Time Off-Peak Financial Mini Futures (CPMQ) | CPMQ | 58 | Mar. 2016, Dec. 2020 |
| 309A | NFX PJM AEP Dayton Hub Real-Time Off-Peak Financial Mini Futures (AOMQ) | AOMQ | 58 | Mar. 2016, Dec. 2020 |
| 311A | NFX PJM Northern Illinois Hub Real-Time Off-Peak Mini Financial Futures (NIMQ) | NIMQ | 58 | Mar. 2016, Dec. 2020 |

If you require additional information regarding this submission, please contact Carla

Behnfeldt at (215) 496-5208 or carla.behnfeldt@nasdaq.com. Please refer to SR-NFX-2016-28 in any related correspondence.



Regards,

Daniel R. Carrigan

President

1. Available on the NFX website at business.nasdaq.com/futures. [↑](#footnote-ref-1)
2. See SR-NFX-2016-12. [↑](#footnote-ref-2)