Nasdaq Futures, Inc.

1900 Market Street

Philadelphia, PA 19103 / USA

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April 1, 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-2016-37**

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 30, 2016, the Exchange issued Futures Trader Alert #2016 – 8 [[1]](#footnote-1) announcing the initial listing of trading months in 24 new financially settled real-time peak and off-peak ERCOT power futures contracts within the currently established cycle of trading months, effective April 6, 2016 for trade date April 7 , 2016 and commencing with the May 2016 contract month. The trading months for the new contracts, which were previously certified pursuant to Commission Rule 40.2 on March 22, 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 |
| --- | --- | --- | --- | --- |
| 317 | NFX ERCOT North 345 KV Hub Real-Time Peak Financial Futures | ERNQ | 56 | May 2016,Dec 2020 |
| 317A | NFX ERCOT North 345 KV Hub Real-Time Peak Mini Financial Futures - 5MW | ENMQ | 56 | May 2016,Dec 2020 |
| 317B | NFX ERCOT North 345 KV Hub Real-Time Peak Mini Financial Futures - 1MW | ENSQ | 56 | May 2016, Dec 2020 |
| 318 | NFX ERCOT Houston 345 KV Hub Real-Time Peak Financial Futures | ERHQ | 56 | May 2016, Dec 2020 |
| 318A | NFX ERCOT Houston 345 KV Hub Real-Time Peak Mini Financial Futures - 5MW | EHMQ | 56 | May 2016, Dec 2020 |
| 318B | NFX ERCOT Houston 345 KV Hub Real-Time Peak Mini Financial Futures - 1MW | EHSQ | 56 | May 2016, Dec 2020 |
| 319 | NFX ERCOT South 345 KV Hub Real-Time Peak Financial Futures | ERSQ | 56 | May 2016, Dec 2020 |
| 319A | NFX ERCOT South 345 KV Hub Real-Time Peak Mini Financial Futures - 5MW | ESMQ | 56 | May 2016, Dec 2020 |
| 319B | NFX ERCOT South 345 KV Hub Real-Time Peak Mini Financial Futures - 1MW | ESSQ | 56 | May 2016, Dec 2020 |
| 320 | NFX ERCOT West 345 KV Hub Real-Time Peak Financial Futures | ERWQ | 56 | May 2016, Dec 2020 |
| 320A | NFX ERCOT West 345 KV Hub Real-Time Peak Mini Financial Futures - 5MW | EWMQ | 56 | May 2016, Dec 2020 |
| 320B | NFX ERCOT West 345 KV Hub Real-Time Peak Mini Financial Futures - 1MW | EWSQ | 56 | May 2016, Dec 2020 |
| 321 | NFX ERCOT North 345 KV Hub Real-Time Off-Peak Financial Futures | NEBQ | 56 | May 2016, Dec 2020 |
| 321A | NFX ERCOT North 345 KV Hub Real-Time Off-Peak Mini Financial Futures - 5MWH | NHMQ | 56 | May 2016, Dec 2020 |
| 321B | NFX ERCOT North 345 KV Hub Real-Time Off-Peak Mini Financial Futures - 1MWH | NHNQ | 56 | May 2016, Dec 2020 |
| 322 | NFX ERCOT Houston 345 KV Hub Real-Time Off-Peak Financial Futures | HEBQ | 56 | May 2016, Dec 2020 |
| 322A | NFX ERCOT Houston 345 KV Hub Real-Time Off-Peak Mini Financial Futures - 5MWH | HHMQ | 56 | May 2016, Dec 2020 |
| 322B | NFX ERCOT Houston 345 KV Hub Real-Time Off-Peak Mini Financial Futures - 1MWH | HHNQ | 56 | May 2016, Dec 2020 |
| 323 | NFX ERCOT South 345 KV Hub Real-Time Off-Peak Financial Futures | SEBQ | 56 | May 2016, Dec 2020 |
| 323A | NFX ERCOT South 345 KV Hub Real-Time Off-Peak Mini Financial Futures - 5MWH | SHMQ | 56 | May 2016, Dec 2020 |
| 323B | NFX ERCOT South 345 KV Hub Real-Time Off-Peak Mini Financial Futures - 1MWH | SHNQ | 56 | May 2016, Dec 2020 |
| 324 | NFX ERCOT West 345 KV Hub Real-Time Off-Peak Financial Futures | WEBQ | 56 | May 2016, Dec 2020 |
| 324A | NFX ERCOT West 345 KV Hub Real-Time Off-Peak Mini Financial Futures - 5MWH | WHMQ | 56 | May 2016, Dec 2020 |
| 324B | NFX ERCOT West 345 KV Hub Real-Time Off-Peak Mini Financial Futures - 1MWH | WHNQ | 56 | May 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-2016-37 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-2016-30. [↑](#footnote-ref-2)