

Nasdaq Futures, Inc. 2929 Walnut Street Philadelphia, PA 19104 / USA business.nasdaq.com/futures

Rule Self-Certification

July 6, 2017

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 <u>Reference File: SR-NFX-2017-27</u>

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (the "<u>Act</u>"), and Section 40.6(d) of the Commission's regulations thereunder, NASDAQ Futures, Inc. ("<u>NFX</u>" or "<u>Exchange</u>") submits this notification of the following rule amendment made effective during the preceding week.

On June 20, 2017, the Exchange issued Futures Trader Alert $#2017 - 13^{1}$ announcing the initial listing of trading months in 7 NFX Minnesota MISO and 20 Mini Off-Peak, Day-Ahead Futures Contracts for trade date June 30, 2017. The rule amendments related to the new contracts went into effect on June 29th. The trading months for the new contracts, which were previously certified pursuant to Commission Rule 40.2 on June 15, 2017,² were set forth in the Futures Trader Alert as follows:

¹ Available on the NFX website at <u>business.nasdaq.com/futures</u>.

² See SR-NFX-2017-23.

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Rulebook Appendix Chapter	Name of Energy Futures Contract and Trading Symbol	Number of Contract Months Listed	First and Last Months
305C	NFX ISO-NE Massachusetts Hub Day-Ahead Off-Peak Mini Financial Futures – 25MWh (NOLQ)	54	July 2017, Dec. 2021
307C	NFX MISO Indiana Hub Real-Time Off-Peak Mini Financial Futures – 25MWh (CPXQ)	54	July 2017, Dec. 2021
309C	NFX PJM AEP Dayton Hub Real-Time Off-Peak Mini Financial Futures – 25 MWh (AOXQ)	54	July 2017, Dec. 2021
311C	NFX PJM Northern Illinois Hub Real-Time Off-Peak Mini Financial Futures – 25MWh (NIXQ)	54	July 2017, Dec. 2021
314C	NFX PJM Western Hub Day-Ahead Off-Peak Mini Financial Futures - 25MWh (OPXQ)	78	July 2017, Dec. 2023
315C	NFX PJM Western Hub Real-Time Off-Peak Mini Financial Futures - 25MWh (OPLQ)	78	July 2017, Dec. 2023
326C	NFX PJM AEP Dayton Hub Day-Ahead Off-Peak Mini Financial Futures – 25MWh (AOYQ)	54	July 2017, Dec. 2021
328C	NFX PJM Northern Illinois Hub Day-Ahead Off-Peak Mini Financial Futures - 25MWh (NIYQ)	54	July 2017, Dec. 2021
330C	NFX MISO Indiana Hub Day-Ahead Off-Peak Mini Financial Futures-25MWh (CPYQ)	54	July 2017, Dec. 2021
332C	NFX NYISO Zone A Day-Ahead Off-Peak Financial Futures – 25MWh (ONIQ)	66	July 2017, Dec. 2022
334C	NFX NYISO Zone C Day-Ahead Off-Peak Financial Futures – 25MWh (ZCYQ)	30	July 2017, Dec. 2019
336C	NFX NYISO Zone D Day-Ahead Off-Peak Financial Futures – 25MWh (NDWQ)	30	July 2017, Dec. 2019
338C	NFX NYISO Zone F Day-Ahead Off-Peak Financial Futures - 25MWh (ZFYQ)	30	July 2017, Dec. 2019
340C	NFX NYISO Zone G Day-Ahead Off-Peak Financial Futures – 25MWh (OYGQ)	66	July 2017, Dec. 2022
342C	NFX NYISO Zone J Day-Ahead Off-Peak Financial Futures – 25MWh (OYJQ)	66	July 2017, Dec. 2022
344C	NFX PJM ATSI Zone Day-Ahead Off Peak Fixed Price Financial Futures - 25MWh (PAYQ)	66	July 2017, Dec. 2022
346C	NFX PJM PSEG Zone Day-Ahead Off Peak Fixed Price	66	July 2017, Dec. 2022

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	Financial Futures – 25MWh (PSYQ)		
348C	NFX PJM JCPL Zone Day-Ahead Off Peak Fixed Price Financial Futures - 25MWh (JCYQ)	66	July 2017, Dec. 202
350C	NFX PJM PEPCO Zone Day-Ahead Off Peak Fixed Price Financial Futures - 25MWh (PPYQ)	66	July 2017, Dec. 202
352C	NFX PJM PECO Zone Day-Ahead Off Peak Fixed Price Financial Futures – 25MWh (PCYQ)	66	July 2017, Dec. 202
353	NFX MISO Minnesota Hub Day-Ahead Peak Financial Futures (MPFQ)	54	July 2017, Dec. 202
353A	NFX MISO Minnesota Hub Day-Ahead Peak Mini Financial Futures – 5MW (MPIQ)	54	July 2017, Dec. 202
353B	NFX MISO Minnesota Hub Peak Day-Ahead Mini Financial Futures – 1MW (MPOQ)	54	July 2017, Dec. 202
354	NFX MISO Minnesota Hub Day-Ahead Off-Peak Financial Futures (MDFQ)	54	July 2017, Dec. 202
354A	NFX MISO Minnesota Hub Day-Ahead Off-Peak Mini Financial Futures – 25MWh (MDTQ)	54	July 2017, Dec. 202
354B	NFX MISO Minnesota Hub Day-Ahead Off-Peak Mini Financial Futures – 5MWh (MDIQ)	54	July 2017, Dec. 202
354C	NFX MISO Minnesota Hub Off-Peak Day-Ahead Mini Financial Futures – 1MWh (MDOQ)	54	July 2017, Dec. 202

If you require any additional information regarding this submission, please contact Aravind Menon at (301) 978-8416 or aravind.menon@nasdaq.com. Please refer to SR-NFX-2017-27 in any related correspondence.

Regards, Daniel R Cange Regards,

Daniel R. Carrigan President