**Rule Self-Certification**

September 5, 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**

**Reference File: SR-NFX-2017-38**

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (the “Act”), and Section 40.6(d) of the Commission’s regulations thereunder, NASDAQ Futures, Inc.

(“NFX” or “Exchange”) submits this notification of the following rule amendment made effective during the preceding week.

On August 9, 2017, the Exchange issued Futures Trader Alert #2017 – 17[[1]](#footnote-1) announcing the initial listing of trading months in new NFX PJM and ISO-NE Zonal Financial Futures, effective August 23, 2017 for trade date August 24, 2017, commencing with the September 2017 contract month. The trading months for the new contracts, which were previously certified pursuant to Commission Rule 40.2 on August 7, 2017,[[2]](#footnote-2) were set forth in the Futures Trader Alert as follows:

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| --- | --- | --- | --- |
| **Rulebook Appendix A Chapter** | **Name of Energy Futures Contract and Trading Symbol** | **Number of Contract Months Listed** | **First and  Last Months** |
| 355 | NFX PJM BGE Zone Day-Ahead Peak Financial Futures (BGEQ) | 64 | Sep. 2017, Dec. 2022 |
| 355A | NFX PJM BGE Zone Day-Ahead Peak Mini Financial Futures - 5MW (BGYQ) | 64 | Sep. 2017, Dec. 2022 |
| 355B | NFX PJM BGE Zone Day-Ahead Peak Mini Financial Futures - 1MW (BGAQ) | 64 | Sep. 2017, Dec. 2022 |
| 356 | NFX PJM BGE Zone Day-Ahead Off-Peak Financial Futures (BGOQ) | 64 | Sep. 2017, Dec. 2022 |
| 356A | NFX PJM BGE Zone Day-Ahead Off-Peak Mini Financial Futures - 25MWh (BGBQ) | 64 | Sep. 2017, Dec. 2022 |
| 356B | NFX PJM BGE Zone Day-Ahead Off-Peak Mini Financial Futures - 5MWh (BGZQ) | 64 | Sep. 2017, Dec. 2022 |
| 356C | NFX PJM BGE Zone Day-Ahead Off-Peak Mini Financial Futures - 1MWh (OBBQ) | 64 | Sep. 2017, Dec. 2022 |
| 357 | NFX PJM PPL Zone Day-Ahead Peak Financial Futures (PPLQ) | 64 | Sep. 2017, Dec. 2022 |
| 357A | NFX PJM PPL Zone Day-Ahead Peak Mini Financial Futures - 5MW (PPXQ) | 64 | Sep. 2017, Dec. 2022 |
| 357B | NFX PJM PPL Zone Day-Ahead Peak Mini Financial Futures - 1MW (PPAQ) | 64 | Sep. 2017, Dec. 2022 |
| 358 | NFX PJM PPL Zone Day-Ahead Off-Peak Financial Futures (PPMQ) | 64 | Sep. 2017, Dec. 2022 |
| 358A | NFX PJM PPL Zone Day-Ahead Off-Peak Mini Financial Futures - 25MWh (PPVQ) | 64 | Sep. 2017, Dec. 2022 |
| 358B | NFX PJM PPL Zone Day-Ahead Off-Peak Mini Financial Futures - 5MWh (PPOQ) | 64 | Sep. 2017, Dec. 2022 |
| 358C | NFX PJM PPL Zone Day-Ahead Off-Peak Mini Financial Futures - 1MWh (PPBQ) | 64 | Sep. 2017, Dec. 2022 |
| 359 | NFX PJM ComEd Zone Day-Ahead Peak Financial Futures (DEFQ) | 64 | Sep. 2017, Dec. 2022 |
| 359A | NFX PJM ComEd Zone Day-Ahead Peak Mini Financial Futures - 5MW (DEIQ) | 64 | Sep. 2017, Dec. 2022 |
| 359B | NFX PJM ComEd Zone Day-Ahead Peak Mini Financial Futures - 1MW (DEOQ) | 64 | Sep. 2017, Dec. 2022 |
| 360 | NFX PJM ComEd Zone Day-Ahead Off-Peak Financial Futures (DNFQ) | 64 | Sep. 2017, Dec. 2022 |
| 360A | NFX PJM ComEd Zone Day-Ahead Off-Peak Mini Financial Futures - 25MWh (DNTQ) | 64 | Sep. 2017, Dec. 2022 |
| 360B | NFX PJM ComEd Zone Day-Ahead Off-Peak Mini Financial Futures - 5MWh (DNIQ) | 64 | Sep. 2017, Dec. 2022 |
| 360C | NFX PJM ComEd Zone Day-Ahead Off-Peak Mini Financial Futures - 1MWh (DNOQ) | 64 | Sep. 2017, Dec. 2022 |
| 361 | NFX PJM AECO Zone Day-Ahead Peak Financial Futures (YOFQ) | 64 | Sep. 2017, Dec. 2022 |
| 361A | NFX PJM AECO Zone Day-Ahead Peak Mini Financial Futures - 5MW (YOIQ) | 64 | Sep. 2017, Dec. 2022 |
| 361B | NFX PJM AECO Zone Day-Ahead Peak Mini Financial Futures - 1MW (YOOQ) | 64 | Sep. 2017, Dec. 2022 |
| 362 | NFX PJM AECO Zone Day-Ahead Off-Peak Financial Futures (XOFQ) | 64 | Sep. 2017, Dec. 2022 |
| 362A | NFX PJM AECO Zone Day-Ahead Off-Peak Mini Financial Futures - 25MWh (XOTQ) | 64 | Sep. 2017, Dec. 2022 |
| 362B | NFX PJM AECO Zone Day-Ahead Off-Peak Mini Financial Futures - 5MWh (XOIQ) | 64 | Sep. 2017, Dec. 2022 |
| 362C | NFX PJM AECO Zone Day-Ahead Off-Peak Mini Financial Futures - 1MWh (XOOQ) | 64 | Sep. 2017, Dec. 2022 |
| 363 | NFX PJM FE-Ohio Day-Ahead Peak Financial Futures (PFNQ) | 64 | Sep. 2017, Dec. 2022 |
| 363A | NFX PJM FE-Ohio Day-Ahead Peak Mini Financial Futures - 5MW (PFIQ) | 64 | Sep. 2017, Dec. 2022 |
| 363B | NFX PJM FE-Ohio Day-Ahead Peak Mini Financial Futures - 1MW (PFOQ) | 64 | Sep. 2017, Dec. 2022 |
| 364 | NFX PJM FE-Ohio Day-Ahead Off-Peak Financial Futures (PFFQ) | 64 | Sep. 2017, Dec. 2022 |
| 364A | NFX PJM FE-Ohio Day-Ahead Off-Peak Mini Financial Futures - 25MWh (PFTQ) | 64 | Sep. 2017, Dec. 2022 |
| 364B | NFX PJM FE-Ohio Day-Ahead Off-Peak Mini Financial Futures - 5MWh (PFVQ) | 64 | Sep. 2017, Dec. 2022 |
| 364C | NFX PJM FE-Ohio Day-Ahead Off-Peak Mini Financial Futures - 1MWh (PFEQ) | 64 | Sep. 2017, Dec. 2022 |
| 365 | NFX PJM METED Zone Day-Ahead Peak Financial Futures (FSFQ) | 64 | Sep. 2017, Dec. 2022 |
| 365A | NFX PJM METED Zone Day-Ahead Peak Mini Financial Futures - 5MW (FSIQ) | 64 | Sep. 2017, Dec. 2022 |
| 365B | NFX PJM METED Zone Day-Ahead Peak Mini Financial Futures - 1MW (FSOQ) | 64 | Sep. 2017, Dec. 2022 |
| 366 | NFX PJM METED Zone Day-Ahead Off-Peak Financial Futures (FIFQ) | 64 | Sep. 2017, Dec. 2022 |
| 366A | NFX PJM METED Zone Day-Ahead Off-Peak Mini Financial Futures - 25MWh (FITQ) | 64 | Sep. 2017, Dec. 2022 |
| 366B | NFX PJM METED Zone Day-Ahead Off-Peak Mini Financial Futures - 5MWh (FIIQ) | 64 | Sep. 2017, Dec. 2022 |
| 366C | NFX PJM METED Zone Day-Ahead Off-Peak Mini Financial Futures - 1MWh (FIOQ) | 64 | Sep. 2017, Dec. 2022 |
| 367 | NFX ISO-NE Connecticut Zone Day-Ahead Peak Financial Futures (ICPQ) | 64 | Sep. 2017, Dec. 2022 |
| 367A | NFX ISO-NE Connecticut Zone Day-Ahead Peak Mini Financial Futures - 5MW (ICFQ) | 64 | Sep. 2017, Dec. 2022 |
| 367B | NFX ISO-NE Connecticut Zone Day-Ahead Peak Mini Financial Futures - 1MW (ICNQ) | 64 | Sep. 2017, Dec. 2022 |
| 368 | NFX ISO-NE Connecticut Zone Day-Ahead Off-Peak Financial Futures (ICOQ) | 64 | Sep. 2017, Dec. 2022 |
| 368A | NFX ISO-NE Connecticut Zone Day-Ahead Off-Peak Mini Financial Futures - 25MWh (ICTQ) | 64 | Sep. 2017, Dec. 2022 |
| 368B | NFX ISO-NE Connecticut Zone Day-Ahead Off-Peak Mini Financial Futures - 5MWh (ICIQ) | 64 | Sep. 2017, Dec. 2022 |
| 368C | NFX ISO-NE Connecticut Zone Day-Ahead Off-Peak Mini Financial Futures - 1MWh (ICEQ) | 64 | Sep. 2017, Dec. 2022 |

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-2017-38 in any related correspondence.



Regards,

Daniel R. Carrigan

President

1. Available on the NFX website at [business.nasdaq.com/futures](http://business.nasdaq.com/). [↑](#footnote-ref-1)
2. See SR-NFX-2017-31. [↑](#footnote-ref-2)