**Rule Self-Certification**

November 4, 2016

Christopher J. Kirkpatrick

Office of the Secretariat

Commodity Futures Trading Commission

Three Lafayette Center

1155 21st Street, NW

Washington, DC 20581

**Re: Extension of Tenors on Certain Energy Futures Contracts**

**Reference File: SR-NFX-2016-101**

Dear Mr. Kirkpatrick:

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

(“NFX” or “Exchange”) hereby submits an amendment to Rulebook Appendix A to expand the permitted listing of contract months in certain NFX energy futures contracts.

The amendments, attached hereto as Exhibit A, increase the permitted listing of certain NFX PJM, MISO and ISO-NE financial futures contracts to 120 months. The amendments to the PJM Western Hub contracts are being made to conform existing language regarding contract tenors with the new language amended by this filing. The rule change is being adopted to meet demand in the marketplace. Subject to the Commission’s regulatory review period, the amendments will take effect on November 20, 2016 for trade date November 21, 2016.

The Exchange has reviewed the designated contract market core principles as set forth in the Act in connection with the amendments presented herein. Consistent with Core Principle 7 - Availability of General Information, the Exchange will post general information, including the NFX Rulebook as amended herein, on its website at: [business.nasdaq.com/futures](http://business.nasdaq.com/futures).

**Certifications**

There were no opposing views among NFX’s Board of Directors, members or market participants. The Exchange hereby certifies that the rule amendments set forth herein comply with the Act and the Commission’s 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 [business.nasdaq.com/futures](http://business.nasdaq.com/futures).

If you require any additional information regarding this submission, please contact Aravind (Andy) Menon at (301) 978-8416 or aravind.menon@nasdaq.com. Please refer to SR-NFX-2016-101 in any related correspondence.



Regards,

Daniel R. Carrigan

President

Exhibit A: Appendix A to NFX Rulebook

Exhibit A to SR-NFX-2016-101

 (additions are underlined; deletions are ~~stricken~~)

**Rulebook Appendix A - Listed Contracts**

\*\*\*\*\*

#### **Chapter 305 NFX ISO-NE Massachusetts Hub Day-Ahead Off-Peak Financial Futures (NOPQ)**

\*\*\*\*\*

##### **305.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 305A NFX ISO-NE Massachusetts Hub Day-Ahead Off-Peak Mini Financial Futures - 5 MWH (NOMQ)**

\*\*\*\*\*

##### **305A.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

#### \*\*\*\*\*

#### **Chapter 305B NFX ISO-NE Massachusetts Hub Day-Ahead Off-Peak Mini Financial Futures - 1 MWH (NONQ)**

\*\*\*\*\*

##### **305B.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 306 NFX ISO-NE Massachusetts Hub Day-Ahead Peak Financial Futures (NEPQ)**

\*\*\*\*\*

##### **306.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 306A NFX ISO-NE Massachusetts Hub Day-Ahead Peak Mini Financial Futures - 5 MW (NMMQ)**

\*\*\*\*\*

##### **306A.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 306B NFX ISO-NE Massachusetts Hub Day-Ahead Peak Mini Financial Futures - 1 MW (NEMQ)**

\*\*\*\*\*

##### **306B.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 307 NFX MISO Indiana Hub Real-Time Off-Peak Financial Futures (CPOQ)**

\*\*\*\*\*

##### **307.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 307A NFX MISO Indiana Hub Real-Time Off-Peak Mini Financial Futures - 5 MWH (CPMQ)**

\*\*\*\*\*

##### **307A.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 307B NFX MISO Indiana Hub Real-Time Off-Peak Mini Financial Futures - 1 MWH (CPNQ)**

\*\*\*\*\*

##### **307B.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 308 NFX MISO Indiana Hub Real-Time Peak Financial Futures (CINQ)**

\*\*\*\*\*

##### **308.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 308A NFX MISO Indiana Hub Real-Time Peak Mini Financial Futures - 5 MW** **(MCHQ)**

\*\*\*\*\*

##### **308A.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 308B NFX MISO Indiana Hub Real-Time Peak Mini Financial Futures - 1 MW (MCGQ)**

\*\*\*\*\*

##### **308B.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 309 NFX PJM AEP Dayton Hub Real-Time Off-Peak Financial Futures (AODQ)**

\*\*\*\*\*

##### **309.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 309A NFX PJM AEP Dayton Hub Real-Time Off-Peak Mini Financial Futures - 5 MWH (AOMQ)**

\*\*\*\*\*

##### **309A.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 309B NFX PJM AEP Dayton Hub Real-Time Off-Peak Mini Financial Futures - 1 MWH (AONQ)**

\*\*\*\*\*

##### **309B.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 310 NFX PJM AEP Dayton Hub Real-Time Peak Financial Futures (MSOQ)**

\*\*\*\*\*

##### **310.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 310A NFX PJM AEP Dayton Hub Real-Time Peak Mini Financial Futures - 5 MW (MSSQ)**

\*\*\*\*\*

##### **310A.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 310B NFX PJM AEP Dayton Hub Real-Time Peak Mini Financial Futures - 1 MW (MSTQ)**

\*\*\*\*\*

##### **310B.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 311 NFX PJM Northern Illinois Hub Real-Time Off-Peak Financial Futures (NIOQ)**

\*\*\*\*\*

##### **311.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **311A NFX PJM Northern Illinois Hub Real-Time Off-Peak Mini Financial Futures - 5 MWH (NIMQ)**

\*\*\*\*\*

##### **311A.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 311B NFX PJM Northern Illinois Hub Real-Time Off-Peak Mini Financial Futures - 1 MWH (NINQ)**

\*\*\*\*\*

##### **311B.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 312 NFX PJM Northern Illinois Hub Real-Time Peak Financial Futures (PNLQ)**

\*\*\*\*\*

##### **312.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 312A NFX PJM Northern Illinois Hub Real-Time Peak Mini Financial Futures - 5 MW (PNQQ)**

\*\*\*\*\*

##### **312A.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 312B NFX PJM Northern Illinois Hub Real-Time Peak Mini Financial Futures - 1 MW (PNPQ)**

\*\*\*\*\*

##### **312B.02 Contract Months**

The Exchange may list for trading up to 120~~60~~ consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 313 NFX PJM Western Hub Day-Ahead Peak Financial Futures (PJCQ)**

\*\*\*\*\*

##### **313.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 313A NFX PJM Western Hub Day-Ahead Peak Mini Financial Futures - 5 MW (PJBQ)**

\*\*\*\*\*

##### **313A.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 313B NFX PJM Western Hub Day-Ahead Peak Mini Financial Futures - 1 MW (PJEQ)**

\*\*\*\*\*

##### **313B.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 314 NFX PJM Western Hub Day-Ahead Off-Peak Financial Futures (PJDQ)**

\*\*\*\*\*

##### **314.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 314A NFX PJM Western Hub Day-Ahead Off-Peak Mini Financial Futures - 5 MWH (OPBQ)**

\*\*\*\*\*

##### **314A.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 314B NFX PJM Western Hub Day-Ahead Off-Peak Mini Financial Futures - 1 MWH (OPCQ)**

\*\*\*\*\*

##### **314B.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 315 NFX PJM Western Hub Real-Time Off-Peak Financial Futures (OPJQ)**

\*\*\*\*\*

##### **315.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 315A NFX PJM Western Hub Real-Time Off-Peak Mini Financial Futures - 5 MWH (OPKQ)**

\*\*\*\*\*

##### **315A.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 315B NFX PJM Western Hub Real-Time Off-Peak Mini Financial Futures - 1 MWH (OPNQ)**

\*\*\*\*\*

##### **315B.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 316 NFX PJM Western Hub Real-Time Peak Financial Futures (PJMQ)**

\*\*\*\*\*

##### **316.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 316A NFX PJM Western Hub Real-Time Peak Mini Financial Futures - 5 MW (PMJQ)**

\*\*\*\*\*

##### **316A.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*

#### **Chapter 316B NFX PJM Western Hub Real-Time Peak Mini Financial Futures - 1 MW (PMIQ)**

\*\*\*\*\*

##### **316B.02 Contract Months**

The Exchange may list for trading up to 120 consecutive or non-consecutive monthly contracts, beginning with the nearest available contract month.

\*\*\*\*\*