



Nasdaq Futures, Inc.
1900 Market Street
Philadelphia, PA 19103 / USA
business.nasdaq.com/futures

Rule Self-Certification

December 12, 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-2016-110

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 November 23, 2016, the Exchange issued Futures Trader Alert #2016 – 39¹ announcing the initial listing of trading months in new NFX New York Independent Service operator (“NYISO”) Day-Ahead Power Financial Futures contracts within the currently established cycle of trading months, effective December 6, 2016 for trade date December 7, 2016, commencing with the January 2017 contract month. The trading months for the new contracts, which were previously certified pursuant to Commission Rule 40.2 on November 23, 2016,² were set forth in the Futures Trader Alert as follows:

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

² See SR-NFX-2016-103.

| Rulebook Appendix A Chapter | Name of Energy Contract | Symbol | Number of Contract Months Listed | First and Last Months |
|-----------------------------|--|--------|----------------------------------|-----------------------|
| 331 | NFX NYISO Zone A Day-Ahead Peak Financial Futures (NAYQ) | NAYQ | 72 | Jan. 2017, Dec. 2022 |
| 331A | NFX NYISO Zone A Day-Ahead Peak Mini Financial Futures - 5MW (NMAQ) | NMAQ | 72 | Jan. 2017, Dec. 2022 |
| 331B | NFX NYISO Zone A Day-Ahead Peak Mini Financial Futures - 1MW (NAAQ) | NAAQ | 72 | Jan. 2017, Dec. 2022 |
| 332 | NFX NYISO Zone A Day-Ahead Off-Peak Financial Futures (AOPQ) | AOPQ | 72 | Jan. 2017, Dec. 2022 |
| 332A | NFX NYISO Zone A Day-Ahead Off-Peak Mini Financial Futures - 5MWh (ONAQ) | ONAQ | 72 | Jan. 2017, Dec. 2022 |
| 332B | NFX NYISO Zone A Day-Ahead Off-Peak Mini Financial Futures - 1MWh (ONBQ) | ONBQ | 72 | Jan. 2017, Dec. 2022 |
| 333 | NFX NYISO Zone C Day-Ahead Peak Financial Futures (NCYQ) | NCYQ | 36 | Jan. 2017, Dec. 2019 |

| | | | | |
|------|--|------|----|----------------------|
| 333A | NFX NYISO Zone C Day-Ahead Peak Mini Financial Futures - 5MW (ZCBQ) | ZCBQ | 36 | Jan. 2017, Dec. 2019 |
| 333B | NFX NYISO Zone C Day-Ahead Peak Mini Financial Futures - 1MW (NCCQ) | NCCQ | 36 | Jan. 2017, Dec. 2019 |
| 334 | NFX NYISO Zone C Day-Ahead Off-Peak Financial Futures (NCOQ) | NCOQ | 36 | Jan. 2017, Dec. 2019 |
| 334A | NFX NYISO Zone C Day-Ahead Off-Peak Mini Financial Futures - 5MWh (ZCDQ) | ZCDQ | 36 | Jan. 2017, Dec. 2019 |
| 334B | NFX NYISO Zone C Day-Ahead Off-Peak Mini Financial Futures - 1MWh (OCCQ) | OCCQ | 36 | Jan. 2017, Dec. 2019 |
| 335 | NFX NYISO Zone D Day-Ahead Peak Financial Futures (NDYQ) | NDYQ | 36 | Jan. 2017, Dec. 2019 |
| 335A | NFX NYISO Zone D Day-Ahead Peak Mini Financial Futures - 5MW (NDRQ) | NDRQ | 36 | Jan. 2017, Dec. 2019 |
| 335B | NFX NYISO Zone D Day-Ahead Peak Mini Financial Futures - 1MW (NDDQ) | NDDQ | 36 | Jan. 2017, Dec. 2019 |

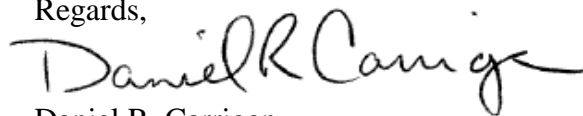
| | | | | |
|------|--|------|----|----------------------|
| 336 | NFX NYISO Zone D Day-Ahead Off-Peak Financial Futures (NDOQ) | NDOQ | 36 | Jan. 2017, Dec. 2019 |
| 336A | NFX NYISO Zone D Day-Ahead Off-Peak Mini Financial Futures - 5MWh (NDSQ) | NDSQ | 36 | Jan. 2017, Dec. 2019 |
| 336B | NFX NYISO Zone D Day-Ahead Off-Peak Mini Financial Futures - 1MWh (ODDQ) | ODDQ | 36 | Jan. 2017, Dec. 2019 |
| 337 | NFX NYISO Zone F Day-Ahead Peak Financial Futures (NFIQ) | NFIQ | 36 | Jan. 2017, Dec. 2019 |
| 337A | NFX NYISO Zone F Day-Ahead Peak Mini Financial Futures - 5MW (ZFBQ) | ZFBQ | 36 | Jan. 2017, Dec. 2019 |
| 337B | NFX NYISO Zone F Day-Ahead Peak Mini Financial Futures - 1MW (NFFQ) | NFFQ | 36 | Jan. 2017, Dec. 2019 |
| 338 | NFX NYISO Zone F Day-Ahead Off-Peak Financial Futures (NFOQ) | NFOQ | 36 | Jan. 2017, Dec. 2019 |
| 338A | NFX NYISO Zone F Day-Ahead Off-Peak Mini Financial Futures - 5MWh (ZFDQ) | ZFDQ | 36 | Jan. 2017, Dec. 2019 |

| | | | | |
|------|--|------|----|----------------------|
| 338B | NFX NYISO Zone F Day-Ahead Off-Peak Mini Financial Futures - 1MWh (OFFQ) | OFFQ | 36 | Jan. 2017, Dec. 2019 |
| 339 | NFX NYISO Zone G Day-Ahead Peak Financial Futures (NGYQ) | NGYQ | 72 | Jan. 2017, Dec. 2022 |
| 339A | NFX NYISO Zone G Day-Ahead Peak Mini Financial Futures - 5MW (NMGQ) | NMGQ | 72 | Jan. 2017, Dec. 2022 |
| 339B | NFX NYISO Zone G Day-Ahead Peak Mini Financial Futures - 1MW (NGGQ) | NGGQ | 72 | Jan. 2017, Dec. 2022 |
| 340 | NFX NYISO Zone G Day-Ahead Off-Peak Financial Futures (NGOQ) | NGOQ | 72 | Jan. 2017, Dec. 2022 |
| 340A | NFX NYISO Zone G Day-Ahead Off-Peak Mini Financial Futures - 5MWh (ONGQ) | ONGQ | 72 | Jan. 2017, Dec. 2022 |
| 340B | NFX NYISO Zone G Day-Ahead Off-Peak Mini Financial Futures - 1MWh (OGGQ) | OGGQ | 72 | Jan. 2017, Dec. 2022 |
| 341 | NFX NYISO Zone J Day-Ahead Peak Financial Futures (NJYQ) | NJYQ | 72 | Jan. 2017, Dec. 2022 |

| | | | | |
|------|--|------|----|----------------------|
| 341A | NFX NYISO Zone J Day-Ahead Peak Mini Financial Futures - 5MW (NMJQ) | NMJQ | 72 | Jan. 2017, Dec. 2022 |
| 341B | NFX NYISO Zone J Day-Ahead Peak Mini Financial Futures - 1MW (NJJQ) | NJJQ | 72 | Jan. 2017, Dec. 2022 |
| 342 | NFX NYISO Zone J Day-Ahead Off-Peak Financial Futures (NJOQ) | NJOQ | 72 | Jan. 2017, Dec. 2022 |
| 342A | NFX NYISO Zone J Day-Ahead Off-Peak Mini Financial Futures - 5MWh (ONJQ) | ONJQ | 72 | Jan. 2017, Dec. 2022 |
| 342B | NFX NYISO Zone J Day-Ahead Off-Peak Mini Financial Futures - 1MWh (OJJQ) | OJJQ | 72 | Jan. 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-2016-110 in any related correspondence.

Regards,



Daniel R. Carrigan
President