

Nasdaq Futures, Inc. 1900 Market Street Philadelphia, PA 19103 / USA

business.nasdaq.com/futures

March 18, 2016

Christopher J. Kirkpatrick Office of the Secretariat Commodity Futures Trading Commission Three Lafayette Center 1155 21<sup>st</sup> 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-2016-29</u>

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 14, 2016, the Exchange issued Futures Trader Alert  $#2016 - 6^{-1}$  announcing the initial listing of trading months in seven new financially settled 1 MWh day ahead and real time off-peak mini power futures contracts within the currently established cycle of trading months, effective March 21, 2016 for trade date March 22, 2016 and commencing with the April 2016 contract month. The trading months for the new contracts, which were previously certified pursuant to Commission Rule 40.2 on February 29, 2016,<sup>2</sup> 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
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<sup>1</sup> Available on the NFX website at business.nasdaq.com/futures.

<sup>&</sup>lt;sup>2</sup> <u>See SR-NFX-2016-23.</u>

Rulebook Appendix A Chapter	Name of Energy Contract	Symbol	Number of Contract Months Listed	First and Last Months
301B	NFX CAISO NP-15 Hub Day-Ahead Off-Peak Mini Financial Futures - 1MWH (ONNQ)	ONNQ	57	Apr. 2016, Dec. 2020
303B	NFX CAISO SP-15 Hub Day-Ahead Off-Peak Mini Financial Futures - 1MWH (OFNQ)	OFNQ	57	Apr. 2016, Dec. 2020
305B	NFX ISO-NE Massachusetts Hub Day-Ahead Off-Peak Mini Financial Futures - 1MWH (NONQ)	NONQ	57	Apr. 2016, Dec. 2020
307B	NFX MISO Indiana Hub Real-Time Off-Peak Mini Financial Futures - 1MWH (CPNQ)	CPNQ	57	Apr. 2016, Dec. 2020
309B	NFX PJM AEP Dayton Hub Real-Time Off-Peak Mini Financial Futures - 1MWH (AONQ)	AONQ	57	Apr. 2016, Dec. 2020
311B	NFX PJM Northern Illinois Hub Real- Time Off-Peak Mini Financial Futures - 1MWH (NINQ)	NINQ	57	Apr. 2016, Dec. 2020
315B	NFX PJM Western Hub Real-Time Off-Peak Mini Financial Futures - 1MWH (OPNQ)	OPNQ	57	Apr. 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-2016-29 in any related correspondence.

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Daniel R. Carrigan President