**Rule Self-Certification**

August 8, 2016

Christopher J. Kirkpatrick

Office of the Secretariat

Commodity Futures Trading Commission

Three Lafayette Center

1155 21st Street, NW

Washington, DC 20581

Re: **Expansion of Henry Hub Natural Gas**

**and PJM Western Hub Power Contract Listing Months**

**Reference File: SR-NFX-2016-82**

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 amendments to Rulebook Appendix A to expand the permitted listing of consecutive contract months in 16 financially settled futures contracts.

The amendments, attached hereto as Exhibit 1, expand the permitted listing of contract months in Rules 201.02, 202.02, 203.02 and 204.02, from up to 72 contract months to up to 120 contract months in the following Henry Hub natural gas financial futures contracts:

#### NFX Henry Hub Natural Gas Financial Futures - 2,500 (NNQ)

* NFX Henry Hub Natural Gas Penultimate Financial Futures - 2,500 (NPQ)
* NFX Henry Hub Natural Gas Financial Futures - 10,000 (HHQ)

#### NFX Henry Hub Natural Gas Penultimate Financial Futures - 10,000 (HUQ)

Additionally, the amendments expand the permitted listing of consecutive contract months in Rules 313.02, 313A.02, 313B.02, 314.02, 314A.02, 314B.02, 315.02, 315A.02, 315B.02, 316.02, 316A.02 and 316B.02 from up to 60 consecutive months to up to 120 consecutive months in the following PJM Western Hub financial futures contracts:

* NFX PJM Western Hub Day-Ahead Peak Financial Futures (PJCQ)
* NFX PJM Western Hub Day-Ahead Peak Mini Financial Futures - 5MW (PJBQ)
* NFX PJM Western Hub Day-Ahead Peak Mini Financial Futures - 1MW (PJEQ)
* NFX PJM Western Hub Day-Ahead Off-Peak Financial Futures (PJDQ)
* NFX PJM Western Hub Day-Ahead Off-Peak Mini Financial Futures - 5MWH (OPBQ)
* NFX PJM Western Hub Day-Ahead Off-Peak Mini Financial Futures - 1MWH (OPCQ)
* NFX PJM Western Hub Real-Time Off-Peak Financial Futures
* NFX PJM Western Hub Real-Time Off-Peak Mini Financial Futures (OPKQ)
* NFX PJM Western Hub Real-Time Off-Peak Mini Financial Futures - 1MWH (OPNQ)
* NFX PJM Western Hub Real-Time Peak Financial Futures
* NFX PJM Western Hub Real-Time Peak Mini Financial Futures – 5 MW (PMJQ)
* NFX PJM Western Hub Real-Time Peak Mini Financial Futures – 1 MW (PMIQ)

Subject to the Commission’s regulatory review period, the amendments will be implemented on August 24, 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](file:///\\us02orgfps01\BEHNFELC$\NFX\PRCs%20-2016\Tenor%20Extension%20to%20120%20Months%20NatGas%20and%20PJM\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](file:///\\us02orgfps01\BEHNFELC$\NFX\PRCs%20-2016\Tenor%20Extension%20to%20120%20Months%20NatGas%20and%20PJM\business.nasdaq.com\futures).

If you require any additional information regarding this submission, please contact Carla Behnfeldt at (215) 496-5208 or carla.behnfeldt@nasdaq.com. Please refer to SR-NFX-2016-82 in any related correspondence.



Regards,

Daniel R. Carrigan

President

Exhibit 1: NFX Rulebook Amendments

Exhibit 1 to SR-NFX-2016-82

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

**Rulebook Appendix A - Listed Contracts**

**\* \* \* \* \***

#### **Chapter 201 NFX Henry Hub Natural Gas Financial Futures - 2,500 (NNQ)**

**\* \* \* \* \***

##### **201.02 Contract Months**

The Exchange may list for trading up to ~~72~~ 120 consecutive monthly contracts.

**\* \* \* \* \***

#### **Chapter 202 NFX Henry Hub Natural Gas Penultimate Financial Futures - 2,500 (NPQ)**

**\* \* \* \* \***

##### **202.02 Contract Months**

The Exchange may list for trading up to ~~72~~ 120 consecutive monthly contracts.

**\* \* \* \* \***

#### **Chapter 203 NFX Henry Hub Natural Gas Financial Futures - 10,000 (HHQ)**

**\* \* \* \* \***

##### **203.02 Contract Months**

The Exchange may list for trading up to ~~72~~ 120 consecutive monthly contracts.

**\* \* \* \* \***

#### **Chapter 204 NFX Henry Hub Natural Gas Penultimate Financial Futures - 10,000 (HUQ)**

**\* \* \* \* \***

##### **204.02 Contract Months**

The Exchange may list for trading up to ~~72~~ 120 consecutive monthly contracts.

**\* \* \* \* \***

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

**\* \* \* \* \***

**313.02 Contract Months**

The Exchange may list for trading up to ~~60~~120 consecutive monthly contracts.

**\* \* \* \* \***

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

**\* \* \* \* \***

**313A.02 Contract Months**

The Exchange may list for trading up to ~~60~~120 consecutive monthly contracts.

**\* \* \* \* \***

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

**\* \* \* \* \***

**313B.02 Contract Months**

The Exchange may list for trading up to ~~60~~120 consecutive monthly contracts.

**\* \* \* \* \***

**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 ~~60~~120 consecutive monthly contracts.

**\* \* \* \* \***

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

**\* \* \* \* \***

**314A.02 Contract Months**

The Exchange may list for trading up to ~~60~~120 consecutive monthly contracts.

**\* \* \* \* \***

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

**\* \* \* \* \***

**314B.02 Contract Months**

The Exchange may list for trading up to ~~60~~120 consecutive monthly contracts.

**\* \* \* \* \***

**Chapter 315 NFX PJM Western Hub Real-Time Off-Peak Financial Futures**

**\* \* \* \* \***

**315.02 Contract Months**

The Exchange may list for trading up to ~~60~~120 consecutive monthly contracts.

**\* \* \* \* \***

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

**\* \* \* \* \***

**315A.02 Contract Months**

The Exchange may list for trading up to ~~60~~120 consecutive monthly contracts.

**\* \* \* \* \***

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

**\* \* \* \* \***

**315B.02 Contract Months**

The Exchange may list for trading up to ~~60~~120 consecutive monthly contracts.

**\* \* \* \* \***

**Chapter 316 NFX PJM Western Hub Real-Time Peak Financial Futures**

**\* \* \* \* \***

**316.02 Contract Months**

The Exchange may list for trading up to ~~60~~120 consecutive monthly contracts.

**\* \* \* \* \***

**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 ~~60~~120 consecutive monthly contracts.

**\* \* \* \* \***

**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 ~~60~~120 consecutive monthly contracts.

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