

### **Rule Self-Certification**

October 9, 2015

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 Certification: Expand Listing Months for Power Futures <u>Reference File: SR-NFX-2015-71</u>

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended ("<u>Act</u>"), and Section 40.6(a) of the Commission's regulations thereunder, NASDAQ Futures, Inc. ("<u>NFX</u>" or "<u>Exchange</u>") hereby submits amendments to rules governing the following NFX currently-listed power contracts. The symbol for the contract is set forth in parentheses following the contract name.

NFX CAISO NP-15 Hub Day-Ahead Off-Peak Financial Futures (ONPQ) NFX CAISO NP-15 Hub Day-Ahead Peak Financial Futures (NPMQ) NFX CAISO SP-15 Hub Day-Ahead Off-Peak Financial Futures (OFPQ) NFX CAISO SP-15 Hub Day-Ahead Peak Financial Futures (SPMQ) NFX ISO-NE Massachusetts Hub Day-Ahead Off-Peak Financial Futures (NOPQ) NFX ISO-NE Massachusetts Hub Day-Ahead Peak Financial Futures (NEPQ) NFX MISO Indiana Hub Real-Time Off-Peak Financial Futures (CPOQ) NFX MISO Indiana Hub Real-Time Peak Financial Futures (CINQ) NFX PJM AEP Dayton Hub Real-Time Off-Peak Financial Futures (AODQ) NFX PJM AEP Dayton Hub Real-Time Peak Financial Futures (MSOQ) NFX PJM Northern Illinois Hub Real-Time Off-Peak Financial Futures (MSOQ) NFX PJM Northern Illinois Hub Real-Time Peak Financial Futures (PNLQ) NFX PJM Western Hub Real-Time Off-Peak Financial Futures (OPJQ) NFX PJM Western Hub Real-Time Peak Financial Futures (OPJQ)

The amendments revise Rulebook Appendix A, Listed Contracts, in each of the rules governing the listing of months of the particular contract and are attached hereto as Exhibit 1. The amendments expand the listing of contract months from up to 36 consecutive monthly contracts to up to 60 consecutive monthly contracts. Subject to the Commission's regulatory

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review period, the amendments will be implemented on Wednesday, October 28, 2015 for trade date Thursday, October 29, 2015.

In connection with the adoption of these amendments the Exchange has reviewed the designated contract market core principles ("<u>Core Principles</u>") as set forth in the Act. Consistent with Core Principle 7, the Exchange will continue to post general information, including the NFX Rulebook, as amended herein, on its website: <u>http://business.nasdaq.com/nasdaq-futures/nfx-market</u>.

There were no opposing views among the NFX's Board of Directors, members or market participants. The Exchange hereby certifies that the amendments 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 <u>http://business.nasdaq.com/nasdaq-futures/nfx-market</u>.

If you require any additional information regarding the submission, please contact Carla Behnfeldt at (215) 496-5208 or via e-mail at carla.behnfeldt@nasdaq.com. Please reference SR-NFX-2015-71 in in any related correspondence.

Regards, el R Camq

Daniel R. Carrigan President

Attachments:

Exhibit 1: Amendments to Rulebook Appendix A – Listed Contracts

# Exhibit 1 to SR-NFX-2015-71

#### **Rulebook Appendix A - Listed Contracts**

\* \* \* \* \*

#### Chapter 301 NFX CAISO NP-15 Hub Day-Ahead Off-Peak Financial Futures (ONPQ)

\* \* \* \* \*

#### **301.02** Contract Months

The Exchange may list for trading up to  $\frac{36}{60}$  consecutive monthly contracts.

\* \* \* \* \*

## Chapter 302 NFX CAISO NP-15 Hub Day-Ahead Peak Financial Futures (NPMQ)

\* \* \* \* \*

#### **302.02** Contract Months

The Exchange may list for trading up to  $\frac{36}{60}$  consecutive monthly contracts.

\* \* \* \* \*

#### Chapter 303 NFX CAISO SP-15 Hub Day-Ahead Off-Peak Financial Futures (OFPQ)

\* \* \* \* \*

## **303.02** Contract Months

The Exchange may list for trading up to  $\frac{36}{60}$  consecutive monthly contracts.

\* \* \* \* \*

#### Chapter 304 NFX CAISO SP-15 Hub Day-Ahead Peak Financial Futures (SPMQ)

\* \* \* \* \*

#### **304.02** Contract Months

The Exchange may list for trading up to  $\frac{36}{60}$  consecutive monthly 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  $\frac{36}{60}$  consecutive monthly contracts.

\* \* \* \* \*

#### 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  $\frac{36}{60}$  consecutive monthly contracts.

\* \* \* \* \*

#### 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  $\frac{36}{60}$  consecutive monthly contracts.

\* \* \* \* \*

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

\* \* \* \* \*

#### **308.02** Contract Months

The Exchange may list for trading up to  $\frac{36}{60}$  consecutive monthly contracts.

\* \* \* \* \*

#### 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  $\frac{36}{60}$  consecutive monthly contracts.

\* \* \* \* \*

### 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  $\frac{36}{60}$  consecutive monthly contracts.

\* \* \* \* \*

# 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  $\frac{36}{60}$  consecutive monthly contracts.

\* \* \* \* \*

#### 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  $\frac{36}{60}$  consecutive monthly contracts.

\* \* \* \* \*

#### 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  $\frac{36}{60}$  consecutive monthly contracts.

\* \* \* \* \*

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

\* \* \* \* \*

# **316.02** Contract Months

The Exchange may list for trading up to  $\frac{36}{60}$  consecutive monthly contracts.

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