



Nasdaq Futures, Inc.  
1900 Market Street  
Philadelphia, PA 19103 / USA  
[business.nasdaq.com/futures](http://business.nasdaq.com/futures)

June 3, 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**  
**Reference File: SR-NFX-2016-63**

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 June 2, 2016, the Exchange issued Futures Trader Alert #2016 – 17<sup>1</sup> announcing the initial listing of trading months in 24 new financially settled PJM and MISO day-ahead power futures contracts within the currently established cycle of trading months, effective June 8, 2016 for trade date June 9, 2016 and commencing with the July 2016 contract month. The trading months for the new contracts, which were previously certified pursuant to Commission Rule 40.2 on May 18, 2016,<sup>2</sup> were set forth in the Futures Trader Alert as follows:

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<sup>1</sup> Available on the NFX website at [business.nasdaq.com/futures](http://business.nasdaq.com/futures).

<sup>2</sup> See [SR-NFX-2016-55](#).

| <b>Rulebook Appendix A Chapter</b> | <b>Name of Energy Contract</b>   | <b>Symbol</b> | <b>Number of Contract Months Listed</b> | <b>First and Last Months</b> |
|------------------------------------|--|---------------|---|------------------------------|
| 313                                | NFX PJM Western Hub Day-Ahead Peak Financial Futures (PJCQ)                    | PJCQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 313A                               | NFX PJM Western Hub Day-Ahead Peak Mini Financial Futures - 5MW (PJBQ)         | PJBQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 313B                               | NFX PJM Western Hub Day-Ahead Peak Mini Financial Futures - 1MW (PJEQ)         | PJEQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 314                                | NFX PJM Western Hub Day-Ahead Off-Peak Financial Futures (PJDQ)                | PJDQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 314A                               | NFX PJM Western Hub Day-Ahead Off-Peak Mini Financial Futures - 5MWH (OPBQ)    | OPBQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 314B                               | NFX PJM Western Hub Day-Ahead Off-Peak Mini Financial Futures - 1MWH (OPCQ)    | OPCQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 325                                | NFX PJM AEP Dayton Hub Day-Ahead Peak Financial Futures (ADBQ)                 | ADBQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 325A                               | NFX PJM AEP Dayton Hub Day-Ahead Peak Mini Financial Futures - 5MW (MSBQ)      | MSBQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 325B                               | NFX PJM AEP Dayton Hub Day-Ahead Peak Mini Financial Futures - 1MW (MSEQ)      | MSEQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 326                                | NFX PJM AEP Dayton Hub Day-Ahead Off-Peak Financial Futures (ADDQ)             | ADDQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 326A                               | NFX PJM AEP Dayton Hub Day-Ahead Off-Peak Financial Mini Futures - 5MWH (AOBQ) | AOBQ          | 54                                      | Jul. 2016, Dec. 2020         |

| <b>Rulebook Appendix A Chapter</b> | <b>Name of Energy Contract</b>  | <b>Symbol</b> | <b>Number of Contract Months Listed</b> | <b>First and Last Months</b> |
|------------------------------------|---|---------------|---|------------------------------|
| 326B                               | NFX PJM AEP Dayton Hub Day-Ahead Off-Peak Financial Mini Futures - 1MWH (AOEQ)        | AOEQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 327                                | NFX PJM Northern Illinois Hub Day-Ahead Peak Financial Futures (NIBQ)                 | NIBQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 327A                               | NFX PJM Northern Illinois Hub Day-Ahead Peak Mini Financial Futures - 5MW (PNBQ)      | PNBQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 327B                               | NFX PJM Northern Illinois Hub Day-Ahead Peak Mini Financial Futures - 1MW (PNEQ)      | PNEQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 328                                | NFX PJM Northern Illinois Hub Day-Ahead Off-Peak Financial Futures (NIDQ)             | NIDQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 328A                               | NFX PJM Northern Illinois Hub Day-Ahead Off-Peak Mini Financial Futures - 5MWH (NICQ) | NICQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 328B                               | NFX PJM Northern Illinois Hub Day-Ahead Off-Peak Mini Financial Futures - 1MWH (NIEQ) | NIEQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 329                                | NFX MISO Indiana Hub Peak Day-Ahead Financial Futures (MCCQ)                          | MCCQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 329A                               | NFX MISO Indiana Hub Peak Day-Ahead Mini Financial Futures - 5MW (MCBQ)               | MCBQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 329B                               | NFX MISO Indiana Hub Peak Day-Ahead Mini Financial Futures - 1MW (MCEQ)               | MCEQ          | 54                                      | Jul. 2016, Dec. 2020         |
| 330                                | NFX MISO Indiana Hub Day-Ahead Off-Peak Financial Futures (MCDQ)                      | MCDQ          | 54                                      | Jul. 2016, Dec. 2020         |

| Rulebook Appendix A Chapter | Name of Energy Contract  | Symbol | Number of Contract Months Listed | First and Last Months |
|-----------------------------|--|--------|----------------------------------|-----------------------|
| 330A                        | NFX MISO Indiana Hub Day-Ahead Off-Peak Financial Mini Futures - 5MWH (CPBQ) | CPBQ   | 54                               | Jul. 2016, Dec. 2020  |
| 330B                        | NFX MISO Indiana Hub Day-Ahead Off-Peak Financial Mini Futures - 1MWH (CPEQ) | CPEQ   | 54                               | Jul. 2016, Dec. 2020  |

If you require additional information regarding this submission, please contact Carla Behnfeldt at (215) 496-5208 or [carla.behnfeldt@nasdaq.com](mailto:carla.behnfeldt@nasdaq.com). Please refer to SR-NFX-2016-63 in any related correspondence.

Regards,



Daniel R. Carrigan  
President