

November 18, 2015

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 <u>Reference File: SR-NFX-2015-83</u>

Dear Mr. Kirkpatrick:

Pursuant to Commission Rule 40.6(d), the Exchange submits this weekly notification of the following rule amendments made effective during the preceding week.

On November 16, 2015, the Exchange issued Futures Trader Alert #2015–10¹, announcing an initial listing of additional trading months in financially settled natural gas futures within the currently established cycle of trading months. The Futures Trader Alert announced the listing of thirty additional contract months effective with the Open Session on Wednesday, November 18, 2015 for trade date Thursday, November 19, 2015. Consequently, the following financially settled natural gas futures will now have available for trading 49 consecutive months out to December 2019:

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

In addition, the Futures Trader Alert announced the listing of nineteen additional contract months of options on financially settled natural gas futures effective with the Open Session on Thursday, November 19, 2015 for trade date Friday, November 20, 2015. Consequently, the

¹ Available on the NFX website at <u>http://business.nasdaq.com/nasdaq-futures/nfx-market</u>.

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following options will now have available for trading 37 consecutive months out to December 2018:

• NFX Options on NFX Henry Hub Penultimate Financial Future – 10,000 (LNQ)

On November 18, 2015 the Exchange issued Futures Trader Alert $#2015-12^2$ announcing an initial listing of additional trading months in financially settled power futures within the currently established cycle of trading months. The Futures Trader Alert announced the listing of twelve additional contract months effective with the Open Session on Monday, November 23, 2015 for trade date Tuesday, November 24, 2015. Consequently, the following financially settled power futures will now have available for trading 50 consecutive months out to December 2019:

- 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 (NIOQ)
- 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 (PJMQ)

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-2015-83 in in any related correspondence.

Regards, RCamp

Daniel R. Carrigan President

² Available on the NFX website at <u>http://business.nasdaq.com/nasdaq-futures/nfx-market</u>.