



January 6, 2017

Via CFTC Portal Submissions

Mr. Christopher Kirkpatrick  
Secretary of the Commission  
Office of the Secretariat  
Commodity Futures Trading Commission  
3 Lafayette Centre  
1155 21<sup>st</sup> Street, N.W.  
Washington D.C. 20581

**RE: Weekly Notification of Rule Amendments: Nadex Adds Discretionary Strikes for the Week of January 3, 2017 - Submission Pursuant to Commission Reg. §40.6(d)**

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (“Act”), and section §40.6(d) of the regulations promulgated by the Commodity Futures Trading Commission (the “Commission”) under the Act (the “Regulations”), and by the authority granted in Nadex Rule 12, North American Derivatives Exchange, Inc. (“Nadex”, the “Exchange”) hereby provides notice that due to volatility in the underlying markets upon which the Nadex contracts are based, Nadex added strike levels on a discretionary basis in its Intraday 1pm Expiration Crude Oil and Daily US SmallCap 2000, Silver, Natural Gas Binary contracts on January 3, 2017 and returned to its regular listing schedule for these contracts on January 4, 2017. Nadex also listed additional strike levels on a discretionary basis in its Daily Gold and US SmallCap 2000 Binary contracts on January 5, 2017. Nadex plans to return to its regular schedule for these contracts on January 6, 2017. The specific added discretionary strike levels are attached in Exhibit A.

Additionally, Nadex did not list its Non-Farm Payrolls Binary contracts for the week of January 3, 2017. Nadex will resume its regular listing schedule for these contracts for the week of January 30, 2017. Finally, Nadex did not list its 5-Minute Intraday 9:00am expiration through its 9:15am expiration EUR/USD, GBP/USD, USD/JPY, and AUD/USD Binary contracts on January 6, 2016. Contracts resumed their regular listing with the 9:20am expiration contracts.

Nadex hereby certifies that the additions and amendments contained herein comply with the Act, as amended, and the Commission Regulations adopted thereunder. No substantive opposing views were expressed to Nadex with respect to these additions. Nadex hereby certifies that notice of these events was posted on its website at the time of this filing.

Should you have any questions regarding the above, please do not hesitate to contact me by telephone at (312) 884-0927 or by email at [jaime.walsh@nadex.com](mailto:jaime.walsh@nadex.com).

Sincerely,



Jaime M. Walsh  
Legal Counsel

## **EXHIBIT A**

### **Daily US SmallCap 2000 Binary Contracts Added on January 3, 2017**

US SmallCap 2000 (Mar) >1380.0 (4:15PM)  
US SmallCap 2000 (Mar) >1382.0 (4:15PM)  
US SmallCap 2000 (Mar) >1384.0 (4:15PM)  
US SmallCap 2000 (Mar) >1386.0 (4:15PM)  
US SmallCap 2000 (Mar) >1388.0 (4:15PM)  
US SmallCap 2000 (Mar) >1390.0 (4:15PM)  
US SmallCap 2000 (Mar) >1392.0 (4:15PM)  
US SmallCap 2000 (Mar) >1394.0 (4:15PM)  
US SmallCap 2000 (Mar) >1396.0 (4:15PM)  
US SmallCap 2000 (Mar) >1398.0 (4:15PM)

### **Daily Silver Binary Contracts Added on January 3, 2017**

Silver (Mar) >16.40 (1:25PM)  
Silver (Mar) >16.45 (1:25PM)  
Silver (Mar) >16.50 (1:25PM)  
Silver (Mar) >16.55 (1:25PM)  
Silver (Mar) >16.60 (1:25PM)  
Silver (Mar) >16.65 (1:25PM)

### **Daily Natural Gas Binary Contracts Added on January 3, 2017**

Natural Gas (Feb) >3.260 (2:30PM)  
Natural Gas (Feb) >3.280 (2:30PM)  
Natural Gas (Feb) >3.300 (2:30PM)  
Natural Gas (Feb) >3.320 (2:30PM)  
Natural Gas (Feb) >3.340 (2:30PM)  
Natural Gas (Feb) >3.360 (2:30PM)  
Natural Gas (Feb) >3.380 (2:30PM)  
Natural Gas (Feb) >3.400 (2:30PM)  
Natural Gas (Feb) >3.420 (2:30PM)  
Natural Gas (Feb) >3.440 (2:30PM)  
Natural Gas (Feb) >3.460 (2:30PM)  
Natural Gas (Feb) >3.480 (2:30PM)  
Natural Gas (Feb) >3.500 (2:30PM)  
Natural Gas (Feb) >3.520 (2:30PM)  
Natural Gas (Feb) >3.540 (2:30PM)

### **Intraday Crude Oil (1PM Expiration) Binary Contracts Added January 3, 2017**

Crude Oil (Feb) >51.95 (1PM)  
Crude Oil (Feb) >52.15 (1PM)

Crude Oil (Feb) >52.35 (1PM)  
Crude Oil (Feb) >52.55 (1PM)  
Crude Oil (Feb) >52.75 (1PM)  
Crude Oil (Feb) >52.95 (1PM)  
Crude Oil (Feb) >53.15 (1PM)  
Crude Oil (Feb) >53.35 (1PM)  
Crude Oil (Feb) >53.55 (1PM)

**Daily Gold Binary Contracts Added January 5, 2017**

Gold (Feb) >1180.5 (1:30PM)  
Gold (Feb) >1182.0 (1:30PM)  
Gold (Feb) >1183.5 (1:30PM)  
Gold (Feb) >1185.0 (1:30PM)  
Gold (Feb) >1186.5 (1:30PM)  
Gold (Feb) >1188.0 (1:30PM)  
Gold (Feb) >1189.5 (1:30PM)  
Gold (Feb) >1191.0 (1:30PM)

**Daily US SmallCap 2000 Binary Contracts Added January 5, 2017**

US SmallCap 2000 (Mar) >1350.0 (4:15PM)  
US SmallCap 2000 (Mar) >1352.0 (4:15PM)  
US SmallCap 2000 (Mar) >1354.0 (4:15PM)  
US SmallCap 2000 (Mar) >1356.0 (4:15PM)  
US SmallCap 2000 (Mar) >1358.0 (4:15PM)  
US SmallCap 2000 (Mar) >1360.0 (4:15PM)  
US SmallCap 2000 (Mar) >1362.0 (4:15PM)  
US SmallCap 2000 (Mar) >1364.0 (4:15PM)