



January 20, 2017

Via CFTC Portal Submissions

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

RE: Weekly Notification of Rule Amendments: Nadex Adds Discretionary Strikes for the Week of January 16, 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 Daily Gold Binary contracts on January 17, 2016. Nadex returned to its regular schedule for these contracts on January 18, 2017. Additionally, Nadex added discretionary strike levels in its Intraday 2pm AUD/JPY Binary contracts, in its 20-Minute Intraday Indices contracts beginning with the 1pm through the 2:20pm ET expiration times, and in its 5-Minute Intraday Currency contracts beginning with the 12:50pm through the 2:00pm ET expiration time. Nadex plans to return to its regular schedule for these contracts on January 23, 2017. The specific added discretionary strike levels are attached in Exhibit A.

Additionally, the strike width for the 5-Minute Intraday EUR/USD, GBP/USD, AUD/USD was increased from 0.0002 to 0.0004, and from 0.02 to 0.04 for the USD/JPY contracts beginning with the 11:35am expiration through the 2:15pm ET expiration on January 20, 2016. Nadex plans to return to the regular width level on January 23, 2017.

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 jaimewalsh@nadex.com.

Sincerely,



Jaime M. Walsh
Legal Counsel

EXHIBIT A

Daily Gold Binary Contracts Added January 17, 2017

Gold (Feb) >1219.5 (1:30PM)
Gold (Feb) >1227.0 (1:30PM)
Gold (Feb) >1225.5 (1:30PM)
Gold (Feb) >1224.0 (1:30PM)
Gold (Feb) >1222.5 (1:30PM)
Gold (Feb) >1221.0 (1:30PM)
Silver (Mar) >17.20 (1:25PM)

Intraday 2pm AUD/JPY Binary Contracts Added January 20, 2017

AUD/JPY >86.18 (2PM)
AUD/JPY >86.23 (2PM)
AUD/JPY >86.28 (2PM)
AUD/JPY >86.33 (2PM)
AUD/JPY >86.38 (2PM)

20-Minute Intraday US SmallCap 2000 Binary Contracts Added January 20, 2017

US SmallCap 2000 (Mar) >1341.7 (1PM)
US SmallCap 2000 (Mar) >1342.2 (1PM)
US SmallCap 2000 (Mar) >1342.7 (1PM)
US SmallCap 2000 (Mar) >1350.7 (1PM)
US SmallCap 2000 (Mar) >1351.2 (1PM)
US SmallCap 2000 (Mar) >1351.7 (1PM)

20-Minute Intraday US 500 Binary Contracts Added January 20, 2017

US 500 (Mar) >2255.35 (1PM)
US 500 (Mar) >2255.85 (1PM)
US 500 (Mar) >2256.35 (1PM)
US 500 (Mar) >2264.35 (1PM)
US 500 (Mar) >2264.85 (1PM)
US 500 (Mar) >2265.35 (1PM)

20-Minute Intraday US Tech 100 Binary Contracts Added January 20, 2017

US Tech 100 (Mar) >5036.5 (1PM)
US Tech 100 (Mar) >5037.5 (1PM)

US Tech 100 (Mar) >5038.5 (1PM)
US Tech 100 (Mar) >5054.5 (1PM)
US Tech 100 (Mar) >5055.5 (1PM)
US Tech 100 (Mar) >5056.5 (1PM)

20-Minute Intraday Wall Street 30 Binary Contracts Added January 20, 2017

Wall St 30 (Mar) >19658 (1PM)
Wall St 30 (Mar) >19662 (1PM)
Wall St 30 (Mar) >19666 (1PM)
Wall St 30 (Mar) >19730 (1PM)
Wall St 30 (Mar) >19734 (1PM)
Wall St 30 (Mar) >19738 (1PM)

20-Minute Intraday US SmallCap 2000 Binary Contracts Added January 20, 2017

US SmallCap 2000 (Mar) >1341.9 (1:20PM)
US SmallCap 2000 (Mar) >1342.4 (1:20PM)
US SmallCap 2000 (Mar) >1342.9 (1:20PM)
US SmallCap 2000 (Mar) >1350.9 (1:20PM)
US SmallCap 2000 (Mar) >1351.4 (1:20PM)
US SmallCap 2000 (Mar) >1351.9 (1:20PM)

20-Minute Intraday US 500 Binary Contracts Added January 20, 2017

US 500 (Mar) >2256.25 (1:20PM)
US 500 (Mar) >2256.75 (1:20PM)
US 500 (Mar) >2257.25 (1:20PM)
US 500 (Mar) >2265.25 (1:20PM)
US 500 (Mar) >2265.75 (1:20PM)
US 500 (Mar) >2266.25 (1:20PM)

20-Minute Intraday US Tech 100 Binary Contracts Added January 20, 2017

US Tech 100 (Mar) >5039.5 (1:20PM)
US Tech 100 (Mar) >5040.5 (1:20PM)
US Tech 100 (Mar) >5041.5 (1:20PM)
US Tech 100 (Mar) >5057.5 (1:20PM)
US Tech 100 (Mar) >5058.5 (1:20PM)
US Tech 100 (Mar) >5059.5 (1:20PM)

20-Minute Intraday Wall Street 30 Binary Contracts Added January 20, 2017

Wall St 30 (Mar) >19664 (1:20PM)
Wall St 30 (Mar) >19668 (1:20PM)
Wall St 30 (Mar) >19672 (1:20PM)
Wall St 30 (Mar) >19736 (1:20PM)
Wall St 30 (Mar) >19740 (1:20PM)
Wall St 30 (Mar) >19744 (1:20PM)

20-Minute Intraday US SmallCap 2000 Binary Contracts Added January 20, 2017

US SmallCap 2000 (Mar) >1347.1 (1:40PM)
US SmallCap 2000 (Mar) >1347.6 (1:40PM)
US SmallCap 2000 (Mar) >1348.1 (1:40PM)
US SmallCap 2000 (Mar) >1356.1 (1:40PM)
US SmallCap 2000 (Mar) >1356.6 (1:40PM)
US SmallCap 2000 (Mar) >1357.1 (1:40PM)

20-Minute Intraday US 500 Binary Contracts Added January 20, 2017

US 500 (Mar) >2260.75 (1:40PM)
US 500 (Mar) >2261.25 (1:40PM)
US 500 (Mar) >2261.75 (1:40PM)
US 500 (Mar) >2269.75 (1:40PM)
US 500 (Mar) >2270.25 (1:40PM)
US 500 (Mar) >2270.75 (1:40PM)

20-Minute Intraday US Tech 100 Binary Contracts Added January 20, 2017

US Tech 100 (Mar) >5048.5 (1:40PM)
US Tech 100 (Mar) >5049.5 (1:40PM)
US Tech 100 (Mar) >5050.5 (1:40PM)
US Tech 100 (Mar) >5066.5 (1:40PM)
US Tech 100 (Mar) >5067.5 (1:40PM)
US Tech 100 (Mar) >5068.5 (1:40PM)

20-Minute Intraday Wall Street 30 Binary Contracts Added January 20, 2017

Wall St 30 (Mar) >19706 (1:40PM)
Wall St 30 (Mar) >19710 (1:40PM)
Wall St 30 (Mar) >19714 (1:40PM)
Wall St 30 (Mar) >19778 (1:40PM)
Wall St 30 (Mar) >19782 (1:40PM)

Wall St 30 (Mar) >19786 (1:40PM)

20-Minute Intraday US SmallCap 2000 Binary Contracts Added January 20, 2017

US SmallCap 2000 (Mar) >1346.5 (2PM)

US SmallCap 2000 (Mar) >1347.0 (2PM)

US SmallCap 2000 (Mar) >1347.5 (2PM)

US SmallCap 2000 (Mar) >1355.5 (2PM)

US SmallCap 2000 (Mar) >1356.0 (2PM)

US SmallCap 2000 (Mar) >1356.5 (2PM)

20-Minute Intraday US 500 Binary Contracts Added January 20, 2017

US 500 (Mar) >2259.55 (2PM)

US 500 (Mar) >2260.05 (2PM)

US 500 (Mar) >2260.55 (2PM)

US 500 (Mar) >2268.55 (2PM)

US 500 (Mar) >2269.05 (2PM)

US 500 (Mar) >2269.55 (2PM)

20-Minute Intraday US Tech 100 Binary Contracts Added January 20, 2017

US Tech 100 (Mar) >5047.5 (2PM)

US Tech 100 (Mar) >5048.5 (2PM)

US Tech 100 (Mar) >5049.5 (2PM)

US Tech 100 (Mar) >5065.5 (2PM)

US Tech 100 (Mar) >5066.5 (2PM)

US Tech 100 (Mar) >5067.5 (2PM)

20-Minute Intraday Wall Street 30 Binary Contracts Added January 20, 2017

Wall St 30 (Mar) >19698 (2PM)

Wall St 30 (Mar) >19702 (2PM)

Wall St 30 (Mar) >19706 (2PM)

Wall St 30 (Mar) >19770 (2PM)

Wall St 30 (Mar) >19774 (2PM)

Wall St 30 (Mar) >19778 (2PM)

20-Minute Intraday US SmallCap 2000 Binary Contracts Added January 20, 2017

US SmallCap 2000 (Mar) >1346.6 (2:20PM)

US SmallCap 2000 (Mar) >1347.1 (2:20PM)

US SmallCap 2000 (Mar) >1347.6 (2:20PM)

US SmallCap 2000 (Mar) >1355.6 (2:20PM)
US SmallCap 2000 (Mar) >1356.1 (2:20PM)
US SmallCap 2000 (Mar) >1356.6 (2:20PM)

20-Minute Intraday US 500 Binary Contracts Added January 20, 2017

US 500 (Mar) >2258.75 (2:20PM)
US 500 (Mar) >2259.25 (2:20PM)
US 500 (Mar) >2259.75 (2:20PM)
US 500 (Mar) >2267.75 (2:20PM)
US 500 (Mar) >2268.25 (2:20PM)
US 500 (Mar) >2268.75 (2:20PM)

20-Minute Intraday US Tech 100 Binary Contracts Added January 20, 2017

US Tech 100 (Mar) >5044.0 (2:20PM)
US Tech 100 (Mar) >5045.0 (2:20PM)
US Tech 100 (Mar) >5046.0 (2:20PM)
US Tech 100 (Mar) >5062.0 (2:20PM)
US Tech 100 (Mar) >5063.0 (2:20PM)
US Tech 100 (Mar) >5064.0 (2:20PM)

20-Minute Intraday Wall Street 100 Binary Contracts Added January 20, 2017

Wall St 30 (Mar) >19686 (2:20PM)
Wall St 30 (Mar) >19690 (2:20PM)
Wall St 30 (Mar) >19694 (2:20PM)
Wall St 30 (Mar) >19758 (2:20PM)
Wall St 30 (Mar) >19762 (2:20PM)
Wall St 30 (Mar) >19766 (2:20PM)

5-Minute Intraday Currency Binary Contracts Added January 20, 2017

AUD/USD >.7529 (12:50PM)
AUD/USD >.7553 (12:50PM)
EUR/USD >1.0673 (12:50PM)
EUR/USD >1.0697 (12:50PM)
GBP/USD >1.2325 (12:50PM)
GBP/USD >1.2349 (12:50PM)
USD/JPY >114.77 (12:50PM)
USD/JPY >115.01 (12:50PM)
AUD/USD >.7529 (12:55PM)
AUD/USD >.7553 (12:55PM)

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EUR/USD >1.0665 (12:55PM)
EUR/USD >1.0689 (12:55PM)
GBP/USD >1.2317 (12:55PM)
GBP/USD >1.2341 (12:55PM)
USD/JPY >114.79 (12:55PM)
USD/JPY >115.03 (12:55PM)
AUD/USD >.7531 (1:00PM)
AUD/USD >.7555 (1:00PM)
EUR/USD >1.0669 (1:00PM)
EUR/USD >1.0693 (1:00PM)
GBP/USD >1.2323 (1:00PM)
GBP/USD >1.2347 (1:00PM)
USD/JPY >114.69 (1:00PM)
USD/JPY >114.93 (1:00PM)
AUD/USD >.7527 (1:05PM)
AUD/USD >.7551 (1:05PM)
EUR/USD >1.0661 (1:05PM)
EUR/USD >1.0685 (1:05PM)
GBP/USD >1.2321 (1:05PM)
GBP/USD >1.2345 (1:05PM)
USD/JPY >114.79 (1:05PM)
USD/JPY >115.03 (1:05PM)
AUD/USD >.7531 (1:10PM)
AUD/USD >.7555 (1:10PM)
EUR/USD >1.0669 (1:10PM)
EUR/USD >1.0693 (1:10PM)
GBP/USD >1.2329 (1:10PM)
GBP/USD >1.2353 (1:10PM)
USD/JPY >114.69 (1:10PM)
USD/JPY >114.93 (1:10PM)
AUD/USD >.7527 (1:15PM)
AUD/USD >.7551 (1:15PM)
EUR/USD >1.0663 (1:15PM)
EUR/USD >1.0687 (1:15PM)
GBP/USD >1.2329 (1:15PM)
GBP/USD >1.2353 (1:15PM)
USD/JPY >114.75 (1:15PM)
USD/JPY >114.99 (1:15PM)
AUD/USD >.7525 (1:20PM)
AUD/USD >.7549 (1:20PM)
EUR/USD >1.0665 (1:20PM)
EUR/USD >1.0689 (1:20PM)

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GBP/USD >1.2331 (1:20PM)
GBP/USD >1.2355 (1:20PM)
USD/JPY >114.67 (1:20PM)
USD/JPY >114.91 (1:20PM)
AUD/USD >.7523 (1:25PM)
AUD/USD >.7547 (1:25PM)
EUR/USD >1.0663 (1:25PM)
EUR/USD >1.0687 (1:25PM)
GBP/USD >1.2329 (1:25PM)
GBP/USD >1.2353 (1:25PM)
USD/JPY >114.75 (1:25PM)
USD/JPY >114.99 (1:25PM)
AUD/USD >.7523 (1:30PM)
AUD/USD >.7547 (1:30PM)
EUR/USD >1.0657 (1:30PM)
EUR/USD >1.0681 (1:30PM)
GBP/USD >1.2327 (1:30PM)
GBP/USD >1.2351 (1:30PM)
USD/JPY >114.85 (1:30PM)
USD/JPY >115.09 (1:30PM)
AUD/USD >.7521 (1:35PM)
AUD/USD >.7545 (1:35PM)
EUR/USD >1.0655 (1:35PM)
EUR/USD >1.0679 (1:35PM)
GBP/USD >1.2325 (1:35PM)
GBP/USD >1.2349 (1:35PM)
USD/JPY >114.85 (1:35PM)
USD/JPY >115.09 (1:35PM)
AUD/USD >.7521 (1:40PM)
AUD/USD >.7545 (1:40PM)
EUR/USD >1.0655 (1:40PM)
EUR/USD >1.0679 (1:40PM)
GBP/USD >1.2325 (1:40PM)
GBP/USD >1.2349 (1:40PM)
USD/JPY >114.85 (1:40PM)
USD/JPY >115.09 (1:40PM)
AUD/USD >.7525 (1:45PM)
AUD/USD >.7549 (1:45PM)
EUR/USD >1.0661 (1:45PM)
EUR/USD >1.0685 (1:45PM)
GBP/USD >1.2327 (1:45PM)
GBP/USD >1.2351 (1:45PM)

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USD/JPY >114.81 (1:45PM)
USD/JPY >115.05 (1:45PM)
AUD/USD >.7525 (1:50PM)
AUD/USD >.7549 (1:50PM)
EUR/USD >1.0661 (1:50PM)
EUR/USD >1.0685 (1:50PM)
GBP/USD >1.2329 (1:50PM)
GBP/USD >1.2353 (1:50PM)
USD/JPY >114.83 (1:50PM)
USD/JPY >115.07 (1:50PM)
AUD/USD >.7527 (1:55PM)
AUD/USD >.7551 (1:55PM)
EUR/USD >1.0663 (1:55PM)
EUR/USD >1.0687 (1:55PM)
GBP/USD >1.2335 (1:55PM)
GBP/USD >1.2359 (1:55PM)
USD/JPY >114.71 (1:55PM)
USD/JPY >114.95 (1:55PM)
AUD/USD >.7527 (2:00PM)
AUD/USD >.7551 (2:00PM)
EUR/USD >1.0667 (2:00PM)
EUR/USD >1.0691 (2:00PM)
GBP/USD >1.2343 (2:00PM)
GBP/USD >1.2367 (2:00PM)
USD/JPY >114.67 (2:00PM)
USD/JPY >114.91 (2:00PM)