

January 27, 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 23, 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 Weekly US Tech 100 and US SmallCap 2000 Binary contracts on January 23, 2017. On this day, Nadex also added discretionary strike levels in its Intraday GBP/JPY, AUD/JPY, and EUR/JPY Binary contracts. On January 24, 2017, Nadex added additional Daily US SmallCap 2000 Binary contracts, and the GBP/JPY, AUD/JPY, and EUR/JPY contracts returned to their regular listing schedule. The Daily US SmallCap 200 Binary contracts returned to their regular listing schedule on January 25, 2017. Also on this day, Nadex added discretionary strike levels in its Daily Gold, Silver, US Tech 100, and its Intraday USD/JPY Binary contracts. Finally, additional strike levels were added in its Daily Gold Binary contracts on January 26, 2017, while all other contracts returned to their regular listing time. Nadex plans to return to its regular listing time for its Daily Gold Binary contracts on January 30, 2017. The specific added discretionary strike levels are attached in Exhibit A.

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.

Sincerely,

Jaime M. Walsh Legal Counsel

## **EXHIBIT A**

# Weekly US Tech 100 Binary Contracts Added January 23, 2017

```
US Tech 100 (Mar) >5124 (4:15PM)
```

US Tech 100 (Mar) >5208 (4:15PM)

US Tech 100 (Mar) >5196 (4:15PM)

US Tech 100 (Mar) >5184 (4:15PM)

US Tech 100 (Mar) >5172 (4:15PM)

US Tech 100 (Mar) >5160 (4:15PM)

US Tech 100 (Mar) >5148 (4:15PM)

US Tech 100 (Mar) >5136 (4:15PM)

US Tech 100 (Mar) >5124 (4:15PM)

## Weekly US SmallCap 2000 Binary Contracts Added January 23, 2017

US SmallCap 2000 (Mar) >1388.0 (4:15PM)

US SmallCap 2000 (Mar) >1394.0 (4:15PM)

US SmallCap 2000 (Mar) >1400.0 (4:15PM)

US SmallCap 2000 (Mar) >1406.0 (4:15PM)

US SmallCap 2000 (Mar) >1412.0 (4:15PM)

US SmallCap 2000 (Mar) >1418.0 (4:15PM)

# Intraday GBP/JPY Binary Contracts Added January 23, 2017

GBP/JPY >140.66 (12PM)

GBP/JPY >141.06 (12PM)

GBP/JPY >140.96 (12PM)

GBP/JPY >140.86 (12PM)

GBP/JPY >140.76 (12PM)

### Intraday AUD/JPY Binary Contracts Added January 23, 2017

AUD/JPY >85.44 (12PM)

AUD/JPY >85.49 (12PM)

AUD/JPY >85.54 (12PM)

AUD/JPY >85.59 (12PM)

AUD/JPY >85.64 (12PM)

AUD/JPY >85.69 (12PM)

AUD/JPY >85.74 (12PM)

AUD/JPY >85.79 (12PM)

AUD/JPY >85.84 (12PM)

AUD/JPY >85.89 (12PM)

AUD/JPY >85.94 (12PM)

AUD/JPY >85.99 (12PM)

North American Derivatives Exchange, Inc., 311 South Wacker Drive, Suite 2675, Chicago, IL 60606

# Intraday EUR/JPY Binary Contracts Added January 23, 2017

EUR/JPY >121.13 (12PM)

EUR/JPY >121.53 (12PM)

EUR/JPY >121.43 (12PM)

EUR/JPY >121.33 (12PM)

EUR/JPY >121.23 (12PM)

USD/JPY >112.88 (12PM)

USD (ID) ( 142 02 (42 D) 4)

USD/JPY >112.92 (12PM)

USD/JPY >112.96 (12PM)

USD/JPY >113.00 (12PM)

USD/JPY >113.04 (12PM)

USD/JPY >113.08 (12PM)

USD/JPY >113.12 (12PM)

USD/JPY >113.16 (12PM)

USD/JPY >113.20 (12PM)

USD/JPY >113.24 (12PM)

USD/JPY >113.28 (12PM)

USD/JPY >113.32 (12PM)

USD/JPY >113.36 (12PM)

USD/JPY >113.40 (12PM)

USD/JPY >113.44 (12PM)

USD/JPY >113.48 (12PM)

#### Daily US SmallCap 2000 Binary Contracts Added January 24, 2017

US SmallCap 2000 (Mar) >1370.0 (4:15PM)

US SmallCap 2000 (Mar) >1372.0 (4:15PM)

US SmallCap 2000 (Mar) >1374.0 (4:15PM)

US SmallCap 2000 (Mar) >1376.0 (4:15PM)

US SmallCap 2000 (Mar) >1378.0 (4:15PM)

US SmallCap 2000 (Mar) >1380.0 (4:15PM)

## **Daily Gold Binary Contracts Added January 25, 2017**

Gold (Feb) >1182.0 (1:30PM)

Gold (Feb) >1192.5 (1:30PM)

Gold (Feb) >1191.0 (1:30PM)

Gold (Feb) >1189.5 (1:30PM)

Gold (Feb) >1188.0 (1:30PM)

Gold (Feb) >1186.5 (1:30PM)

Gold (Feb) >1185.0 (1:30PM)

Gold (Feb) >1183.5 (1:30PM)

# **Daily Silver Binary Contracts Added January 25, 2017**

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)

Silver (Mar) >16.70 (1:25PM)

## Daily US Tech 100 Binary Contracts Added January 25, 2017

US Tech 100 (Mar) >5144 (4:15PM)

US Tech 100 (Mar) >5148 (4:15PM)

US Tech 100 (Mar) >5152 (4:15PM)

US Tech 100 (Mar) >5156 (4:15PM)

US Tech 100 (Mar) >5160 (4:15PM)

US Tech 100 (Mar) >5164 (4:15PM)

# Intraday USD/JPY Binary Contracts Added January 25, 2017

USD/JPY >113.12 (5PM)

USD/JPY >113.16 (5PM)

USD/JPY >113.20 (5PM)

USD/JPY >113.24 (5PM)

USD/JPY >113.28 (5PM)

USD/JPY >113.32 (5PM)

## Daily Gold Binary Contracts Added January 26, 2017

Gold (Feb) >1173.0 (1:30PM)

Gold (Feb) >1174.5 (1:30PM)

Gold (Feb) >1176.0 (1:30PM)

Gold (Feb) >1177.5 (1:30PM)

Gold (Feb) >1179.0 (1:30PM)

Gold (Feb) >1180.5 (1:30PM)

Gold (Feb) >1182.0 (1:30PM)

Gold (Feb) >1183.5 (1:30PM)