



March 7, 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 February 27, 2017 - 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 Gold Binary, and in its Intraday 3pm Expiration USD/JPY Binary contracts on February 27, 2017. Nadex returned to its regular listing for all of these contracts on February 28, 2017. Additionally, Nadex added discretionary strike levels due to volatility in the underlying markets on March 1, 2017 in its Daily US SmallCap Binary, Wall Street 30 Binary, and US 500 Binary contracts. Nadex returned to its regular listing for these contracts on March 2, 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

Intraday Gold Binary Contracts Added February 27, 2017

Gold (Apr) >1264.6 (1PM)
Gold (Apr) >1265.6 (1PM)
Gold (Apr) >1266.6 (1PM)
Gold (Apr) >1267.6 (1PM)
Gold (Apr) >1268.6 (1PM)

Intraday USD/JPY Binary Contracts Added February 27, 2017

USD/JPY >112.66 (3PM)
USD/JPY >112.70 (3PM)
USD/JPY >112.74 (3PM)
USD/JPY >112.78 (3PM)
USD/JPY >112.82 (3PM)
USD/JPY >112.86 (3PM)
USD/JPY >112.90 (3PM)
USD/JPY >112.94 (3PM)
USD/JPY >112.98 (3PM)
USD/JPY >113.02 (3PM)

Daily US SmallCap Binary Contracts Added March 1, 2017

US SmallCap 2000 (Mar) >1406.0 (4:15PM)
US SmallCap 2000 (Mar) >1408.0 (4:15PM)
US SmallCap 2000 (Mar) >1410.0 (4:15PM)
US SmallCap 2000 (Mar) >1412.0 (4:15PM)
US SmallCap 2000 (Mar) >1414.0 (4:15PM)
US SmallCap 2000 (Mar) >1416.0 (4:15PM)
US SmallCap 2000 (Mar) >1418.0 (4:15PM)
US SmallCap 2000 (Mar) >1420.0 (4:15PM)
US SmallCap 2000 (Mar) >1422.0 (4:15PM)
US SmallCap 2000 (Mar) >1424.0 (4:15PM)

Daily Wall Street 30 Binary Contracts Added March 1, 2017

Wall St 30 (Mar) >21050 (4:15PM)
Wall St 30 (Mar) >21070 (4:15PM)
Wall St 30 (Mar) >21090 (4:15PM)

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Wall St 30 (Mar) >21110 (4:15PM)
Wall St 30 (Mar) >21130 (4:15PM)
Wall St 30 (Mar) >21150 (4:15PM)
Wall St 30 (Mar) >21170 (4:15PM)
Wall St 30 (Mar) >21190 (4:15PM)
Wall St 30 (Mar) >21210 (4:15PM)
Wall St 30 (Mar) >21230 (4:15PM)

Daily US 500 Binary Contracts Added March 1, 2017

US 500 (Mar) >2398.0 (4:15PM)
US 500 (Mar) >2401.0 (4:15PM)
US 500 (Mar) >2404.0 (4:15PM)
US 500 (Mar) >2407.0 (4:15PM)
US 500 (Mar) >2410.0 (4:15PM)