

March 24, 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 March 20, 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 11am Expiration Natural Gas Binary on March 20, 2017. Nadex returned to its regular listing for these contracts on March 21, 2017. Additionally, Nadex added discretionary strike levels due to volatility in the underlying markets on March 21, 2017 in its Intraday 11am Expiration Silver and Gold Binary contracts, in its Intraday 1pm Expiration US SmallCap 2000 and US 500, and in its Intraday 1pm AUD/JPY and EUR/JPY Binary contracts. Nadex returned to its regular listing for these contracts on March 22, 2017. Finally, Nadex added discretionary strike levels in its Daily US Tech 100 Binary contracts on March 24, 2017. Nadex plans to return to its regular listing for these contracts on March 27, 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 Natural Gas Binary Contracts Added March 20, 2017

Natural Gas (Apr) > 3.000 (11AM)

Natural Gas (Apr) > 3.010 (11AM)

Natural Gas (Apr) > 3.020 (11AM)

Natural Gas (Apr) > 3.030 (11AM)

Natural Gas (Apr) > 3.040 (11AM)

Intraday Silver Binary Contracts Added March 21, 2017

Silver (May) >17.59 (11AM)

Silver (May) >17.62 (11AM)

Silver (May) >17.65 (11AM)

Silver (May) >17.68 (11AM)

Silver (May) >17.71 (11AM)

Intraday Gold Binary Contracts Added March 21, 2017

Gold (Apr) >1237.8 (11AM)

Gold (Apr) >1238.8 (11AM)

Gold (Apr) >1239.8 (11AM)

Gold (Apr) >1240.8 (11AM)

Gold (Apr) >1241.8 (11AM)

Gold (Apr) >1242.8 (11AM)

Gold (Apr) >1243.8 (11AM)

Intraday US SmallCap 2000 Binary Contracts Added March 21, 2017

US SmallCap 2000 (Jun) >1343.9 (1PM)

US SmallCap 2000 (Jun) >1352.3 (1PM)

US SmallCap 2000 (Jun) >1350.9 (1PM)

US SmallCap 2000 (Jun) >1349.5 (1PM)

US SmallCap 2000 (Jun) >1348.1 (1PM)

US SmallCap 2000 (Jun) >1346.7 (1PM)

US SmallCap 2000 (Jun) >1345.3 (1PM)

Intraday US 500 Binary Contracts Added March 21, 2017

US 500 (Jun) >2334.5 (1PM)

US 500 (Jun) >2345.0 (1PM)

US 500 (Jun) >2343.5 (1PM)

US 500 (Jun) >2342.0 (1PM)

US 500 (Jun) >2340.5 (1PM)

US 500 (Jun) >2339.0 (1PM)

US 500 (Jun) >2337.5 (1PM)

Intraday AUD/JPY Binary Contracts Added March 21, 2017

AUD/JPY >85.87 (1PM)

AUD/JPY >85.92 (1PM)

AUD/JPY >85.97 (1PM)

AUD/JPY >86.02 (1PM)

AUD/JPY >86.07 (1PM)

AUD/JPY >86.12 (1PM)

AUD/JPY >86.17 (1PM)

AUD/JPY >86.22 (1PM)

AUD/JPY >86.27 (1PM)

AUD/JPY >86.32 (1PM)

AUD/JPY >86.37 (1PM)

AUD/JPY >86.42 (1PM)

AUD/JPY >86.47 (1PM)

AUD/JPY >86.52 (1PM)

AUD/JPY >86.57 (1PM)

Intraday EUR/JPY Binary Contracts Added March 21, 2017

EUR/JPY >120.42 (1PM)

EUR/JPY >120.52 (1PM)

EUR/JPY >120.62 (1PM)

EUR/JPY >120.72 (1PM)

EUR/JPY >120.82 (1PM)

Daily US Tech 100 Binary Contracts Added March 24, 2017

US Tech 100 (Jun) >5398 (4:15PM)

US Tech 100 (Jun) >5402 (4:15PM)

US Tech 100 (Jun) >5406 (4:15PM)

US Tech 100 (Jun) >5410 (4:15PM)

US Tech 100 (Jun) >5414 (4:15PM)

US Tech 100 (Jun) >5418 (4:15PM)

US Tech 100 (Jun) >5422 (4:15PM)

US Tech 100 (Jun) >5426 (4:15PM)