



September 9, 2016

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 September 6, 2016 - 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 US Tech 100, US SmallCap 2000, and US 500 Binary contracts on September 9, 2016. These strike levels are attached in Exhibit A. Nadex plans to return to its regular listing schedule for these contracts on Monday, September 12, 2016.

Additionally, Nadex amended the strike width for its Daily Bitcoin Binary contracts from 1 to 2 for all contracts listed during the week of September 6, 2016.

On September 6, 2016, for expirations 3:00pm to 4:00pm ET, Nadex decreased the strike width for its 20-Minute Intraday US 500 Binary contracts from 1 to .7, for its 202-Minute Intraday US Tech 100 Binary contracts from 3 to 2, and for its 20-Minute Intraday Wall Street 30 Binary contracts from 9 to 6, with the exception of the 3:20pm ET expiration which remained at 9.

On September 7, 2016, Nadex decreased the strike width for its 20-Minute Intraday US SmallCap 2000 Binary contracts from 0.7 to 0.5 for expiration between 11:40 and 2:20pm ET, and from 1 to 0.7 for expirations from 2:40pm ET to 4:00pm ET. On September 8, 2016, Nadex

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decreased the strike width for its 20-Minute Intraday US SmallCap 2000 Binary contracts from 1 to 0.7 for expirations from 10:00am through 11:20am, and from 2:40pm through 4:00pm. Nadex also decreased the strike width on these contracts from 0.7 to 0.5 for expiration between 11:40 and 2:20pm ET. These strike width changes remained through the remainder of the week.

On September 7, 2016, Nadex decreased the strike width for its 20-Minute Intraday US 500 Binary contracts from 1 to .75 for expirations beginning at 10:00am through 11:20am ET, and 2:40pm through 4:00pm ET. Nadex decreased the strike width for these contracts from 0.7 to 0.5 for expirations 11:40 am through 2:20pm. These strike width changes remained through the remainder of the week.

On September 7, 2016, Nadex decreased the strike width for its 20-Minute Intraday US Tech 100 Binary contracts from 3 to 2 for expiration between 10:00am through 11:20am, and from 2:40pm through 4:00pm. Nadex also decreased the strike width on these contracts from 2 to 1 for expiration between 11:40 and 2:20pm ET. These strike width changes remained through the remainder of the week.

Finally, on September 7, 2016, Nadex decreased the strike width for its 20-Minute Intraday Wall Street 30 Binary contracts from 9 to 6 for expiration between 10:00am through 11:20am, and from 2:40pm through 4:00pm. Nadex also decreased the strike width on these contracts from 7 to 4 for expiration between 11:40 and 2:20pm ET. These strike width changes remained through the remainder of the week.

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

Daily US Tech 100 Binary Contracts Added September 9, 2016

US Tech 100 (Sep) >4714 (4:15PM)
US Tech 100 (Sep) >4718 (4:15PM)
US Tech 100 (Sep) >4722 (4:15PM)
US Tech 100 (Sep) >4726 (4:15PM)
US Tech 100 (Sep) >4730 (4:15PM)
US Tech 100 (Sep) >4734 (4:15PM)
US Tech 100 (Sep) >4738 (4:15PM)
US Tech 100 (Sep) >4742 (4:15PM)
US Tech 100 (Sep) >4746 (4:15PM)
US Tech 100 (Sep) >4750 (4:15PM)
US Tech 100 (Sep) >4754 (4:15PM)
US Tech 100 (Sep) >4758 (4:15PM)

Daily US SmallCap 2000 Binary Contracts Added September 9, 2016

US SmallCap 2000 (Sep) >1218.0 (4:15PM)
US SmallCap 2000 (Sep) >1220.0 (4:15PM)
US SmallCap 2000 (Sep) >1222.0 (4:15PM)
US SmallCap 2000 (Sep) >1224.0 (4:15PM)
US SmallCap 2000 (Sep) >1226.0 (4:15PM)
US SmallCap 2000 (Sep) >1228.0 (4:15PM)
US SmallCap 2000 (Sep) >1230.0 (4:15PM)
US SmallCap 2000 (Sep) >1232.0 (4:15PM)

Daily US 500 Binary Contracts Added September 9, 2016

US 500 (Sep) >2129.0 (4:15PM)
US 500 (Sep) >2132.0 (4:15PM)
US 500 (Sep) >2135.0 (4:15PM)
US 500 (Sep) >2138.0 (4:15PM)
US 500 (Sep) >2141.0 (4:15PM)
US 500 (Sep) >2144.0 (4:15PM)
US 500 (Sep) >2147.0 (4:15PM)
US 500 (Sep) >2150.0 (4:15PM)