



September 19, 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 12, 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 500, US SmallCap 2000, and Wall Street 30 Binary contracts on September 12 and 13, 2016, and returned to its regular listing schedule for these contracts on September 14, 2016. Additionally, due to volatility in the underlying markets, Nadex added discretionary strike levels in its Daily US Tech 100 Binary contracts on September 15, 2016, and returned to its regular listing schedule for these contracts on September 16, 2016. The specific added discretionary strike levels are attached in Exhibit A.

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 12, 2016.

Beginning on September 12, 2016 and continuing throughout the week, the strike width for all 20-Minute Intraday US Tech 100 Binary contracts expiring 10:00am through 11:20 am, and from 2:40pm through 4:00pm was changed from 3 to 2, and for expirations between 11:40am and 2:20pm was changed from 2 to 1. Also on this day and continuing for the week, the strike width for all 20-Minute Intraday US 500 Binary contracts expiring 10:00am through 11:20 am, and from 2:40pm through 4:00pm was changed from 1 to .75, and for expirations

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between 11:40am and 2:20pm was changed from .7 to .5. The strike width for all 20-Minute Intraday US SmallCap 2000 Binary contracts expiring 10:00am through 11:20 am, and from 2:40pm through 4:00pm was changed from 1 to .75, and for expirations between 11:40am and 2:20pm was changed from .7 to .5. Finally, on this day and continuing for the week, the strike width for all 20-Minute Intraday wall Street 30 Binary contracts expiring 10:00am through 11:20 am, and from 2:40pm through 4:00pm was changed from 9 to 6, and for expirations between 11:40am and 2:20pm was changed from 7 to 4.

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 12, 2016

US Tech 100 (Dec) >4688 (4:15PM)
US Tech 100 (Dec) >4692 (4:15PM)
US Tech 100 (Dec) >4696 (4:15PM)
US Tech 100 (Dec) >4700 (4:15PM)
US Tech 100 (Dec) >4704 (4:15PM)
US Tech 100 (Dec) >4708 (4:15PM)
US Tech 100 (Dec) >4712 (4:15PM)
US Tech 100 (Dec) >4716 (4:15PM)
US Tech 100 (Dec) >4720 (4:15PM)
US Tech 100 (Dec) >4724 (4:15PM)
US Tech 100 (Dec) >4728 (4:15PM)
US Tech 100 (Dec) >4732 (4:15PM)
US Tech 100 (Dec) >4736 (4:15PM)
US Tech 100 (Dec) >4740 (4:15PM)
US Tech 100 (Dec) >4744 (4:15PM)
US Tech 100 (Dec) >4748 (4:15PM)
US Tech 100 (Dec) >4752 (4:15PM)
US Tech 100 (Dec) >4756 (4:15PM)

Daily Wall Street 30 Binary Contracts Added September 12, 2016

Wall St 30 (Dec) >18100 (4:15PM)
Wall St 30 (Dec) >18280 (4:15PM)
Wall St 30 (Dec) >18260 (4:15PM)
Wall St 30 (Dec) >18240 (4:15PM)
Wall St 30 (Dec) >18220 (4:15PM)
Wall St 30 (Dec) >18200 (4:15PM)
Wall St 30 (Dec) >18180 (4:15PM)
Wall St 30 (Dec) >18160 (4:15PM)
Wall St 30 (Dec) >18140 (4:15PM)
Wall St 30 (Dec) >18120 (4:15PM)

Daily US 500 Binary Contracts Added September 12, 2016

US 500 (Dec) >2138.0 (4:15PM)
US 500 (Dec) >2153.0 (4:15PM)
US 500 (Dec) >2150.0 (4:15PM)
US 500 (Dec) >2147.0 (4:15PM)
US 500 (Dec) >2144.0 (4:15PM)
US 500 (Dec) >2141.0 (4:15PM)

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Daily US Small Cap 2000 Binary Contracts Added September 12, 2016

US SmallCap 2000 (Dec) >1224.0 (4:15PM)
US SmallCap 2000 (Dec) >1226.0 (4:15PM)
US SmallCap 2000 (Dec) >1228.0 (4:15PM)
US SmallCap 2000 (Dec) >1230.0 (4:15PM)
US SmallCap 2000 (Dec) >1232.0 (4:15PM)
US SmallCap 2000 (Dec) >1234.0 (4:15PM)
US SmallCap 2000 (Dec) >1236.0 (4:15PM)
US SmallCap 2000 (Dec) >1238.0 (4:15PM)

Daily US Small Cap 2000 Binary Contracts Added September 13, 2016

US SmallCap 2000 (Dec) >1192.0 (4:15PM)
US SmallCap 2000 (Dec) >1194.0 (4:15PM)
US SmallCap 2000 (Dec) >1196.0 (4:15PM)
US SmallCap 2000 (Dec) >1198.0 (4:15PM)
US SmallCap 2000 (Dec) >1200.0 (4:15PM)
US SmallCap 2000 (Dec) >1202.0 (4:15PM)
US SmallCap 2000 (Dec) >1204.0 (4:15PM)
US SmallCap 2000 (Dec) >1206.0 (4:15PM)
US SmallCap 2000 (Dec) >1208.0 (4:15PM)
US SmallCap 2000 (Dec) >1210.0 (4:15PM)

Daily US Tech 100 Binary Contracts Added September 13, 2016

US Tech 100 (Dec) >4664 (4:15PM)
US Tech 100 (Dec) >4720 (4:15PM)
US Tech 100 (Dec) >4716 (4:15PM)
US Tech 100 (Dec) >4712 (4:15PM)
US Tech 100 (Dec) >4708 (4:15PM)
US Tech 100 (Dec) >4704 (4:15PM)
US Tech 100 (Dec) >4700 (4:15PM)
US Tech 100 (Dec) >4696 (4:15PM)
US Tech 100 (Dec) >4692 (4:15PM)
US Tech 100 (Dec) >4688 (4:15PM)
US Tech 100 (Dec) >4684 (4:15PM)
US Tech 100 (Dec) >4680 (4:15PM)
US Tech 100 (Dec) >4676 (4:15PM)
US Tech 100 (Dec) >4672 (4:15PM)
US Tech 100 (Dec) >4668 (4:15PM)

Daily Wall Street 30 Binary Contracts Added September 13, 2016

Wall St 30 (Dec) >17840 (4:15PM)
Wall St 30 (Dec) >17860 (4:15PM)

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Wall St 30 (Dec) >17880 (4:15PM)
Wall St 30 (Dec) >17900 (4:15PM)
Wall St 30 (Dec) >17920 (4:15PM)
Wall St 30 (Dec) >17940 (4:15PM)
Wall St 30 (Dec) >17960 (4:15PM)
Wall St 30 (Dec) >17980 (4:15PM)
Wall St 30 (Dec) >18000 (4:15PM)
Wall St 30 (Dec) >18020 (4:15PM)

Daily US 500 Binary Contracts Added September 13, 2016

US 500 (Dec) >2097.0 (4:15PM)
US 500 (Dec) >2100.0 (4:15PM)
US 500 (Dec) >2103.0 (4:15PM)
US 500 (Dec) >2106.0 (4:15PM)
US 500 (Dec) >2109.0 (4:15PM)
US 500 (Dec) >2112.0 (4:15PM)
US 500 (Dec) >2115.0 (4:15PM)
US 500 (Dec) >2118.0 (4:15PM)

Daily US Tech 100 Binary Contracts Added September 15, 2016

US Tech 100 (Dec) >4776 (4:15PM)
US Tech 100 (Dec) >4780 (4:15PM)
US Tech 100 (Dec) >4784 (4:15PM)
US Tech 100 (Dec) >4788 (4:15PM)
US Tech 100 (Dec) >4792 (4:15PM)
US Tech 100 (Dec) >4796 (4:15PM)
US Tech 100 (Dec) >4800 (4:15PM)
US Tech 100 (Dec) >4804 (4:15PM)
US Tech 100 (Dec) >4808 (4:15PM)
US Tech 100 (Dec) >4812 (4:15PM)
US Tech 100 (Dec) >4816 (4:15PM)
US Tech 100 (Dec) >4820 (4:15PM)
US Tech 100 (Dec) >4824 (4:15PM)
US Tech 100 (Dec) >4828 (4:15PM)
US Tech 100 (Dec) >4832 (4:15PM)