



December 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 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 December 5, 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 and US SmallCap 2000 Binary contracts on December 5, 2016. Nadex returned to its regular strike listing for these contracts on December 6, 2016. Additionally, Nadex listed strike levels on a discretionary basis in its Daily Silver and Wall Street 30 Binary contracts on December 7, 2016. Nadex returned to its regular listing schedule for these contracts on December 8, 2016. The specific added discretionary strike levels are attached in Exhibit A.

Nadex also refrained from listing one strike level in its Intraday 2-Hr USD/CHF Binary contract which would have expired at 1:00pm ET. The strike level that would have been listed at this time would be the USD/CHF > 1.0188 (1PM). The 14 other strike levels in the Intraday 2-Hr USD/CHF Binary contracts expiring at 1:00pm ET were listed as usual. This action was taken in accordance with Rule 12.1(h).

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](mailto:jaime.walsh@nadex.com).

Sincerely,



Jaime M. Walsh  
Legal Counsel

## EXHIBIT A

### Daily US Tech 100 Binary Contracts Added December 5, 2016

US Tech 100 (Dec) >4768 (4:15PM)  
US Tech 100 (Dec) >4824 (4:15PM)  
US Tech 100 (Dec) >4820 (4:15PM)  
US Tech 100 (Dec) >4816 (4:15PM)  
US Tech 100 (Dec) >4812 (4:15PM)  
US Tech 100 (Dec) >4808 (4:15PM)  
US Tech 100 (Dec) >4804 (4:15PM)  
US Tech 100 (Dec) >4800 (4:15PM)  
US Tech 100 (Dec) >4796 (4:15PM)  
US Tech 100 (Dec) >4792 (4:15PM)  
US Tech 100 (Dec) >4788 (4:15PM)  
US Tech 100 (Dec) >4784 (4:15PM)  
US Tech 100 (Dec) >4780 (4:15PM)  
US Tech 100 (Dec) >4776 (4:15PM)  
US Tech 100 (Dec) >4772 (4:15PM)

### Daily US SmallCap 2000 Binary Contracts Added December 5, 2016

US SmallCap 2000 (Dec) >1332.0 (4:15PM)  
US SmallCap 2000 (Dec) >1334.0 (4:15PM)  
US SmallCap 2000 (Dec) >1336.0 (4:15PM)  
US SmallCap 2000 (Dec) >1338.0 (4:15PM)  
US SmallCap 2000 (Dec) >1340.0 (4:15PM)  
US SmallCap 2000 (Dec) >1342.0 (4:15PM)  
US SmallCap 2000 (Dec) >1344.0 (4:15PM)  
US SmallCap 2000 (Dec) >1346.0 (4:15PM)  
US SmallCap 2000 (Dec) >1348.0 (4:15PM)  
US SmallCap 2000 (Dec) >1350.0 (4:15PM)

### Daily Silver Binary Contracts Added December 7, 2016

Silver (Mar) >17.20 (1:25PM)  
Silver (Mar) >17.25 (1:25PM)  
Silver (Mar) >17.30 (1:25PM)  
Silver (Mar) >17.35 (1:25PM)  
Silver (Mar) >17.40 (1:25PM)  
Silver (Mar) >17.45 (1:25PM)

**Daily Wall Street 30 Binary Contracts Added December 7, 2016**

Wall St 30 (Dec) >19460 (4:15PM)

Wall St 30 (Dec) >19480 (4:15PM)

Wall St 30 (Dec) >19500 (4:15PM)

Wall St 30 (Dec) >19520 (4:15PM)

Wall St 30 (Dec) >19540 (4:15PM)

Wall St 30 (Dec) >19560 (4:15PM)