

December 31, 2015

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 December 31, 2015 - 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 additional strike levels on a discretionary basis in its Daily US Tech 100 Binary contracts on December 28, 29, 30, and 31, 2015. Nadex plans to return to its regular listing for these contracts on January 4, 2016. Nadex also added discretionary strikes in its Daily Wall Street 30 and US 500 Binary contracts on December 31, 2015, and plans to return to its regular listing schedule for these contracts on January 4, 2016. Additional strikes are attached hereto 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**

## Daily US Tech 100 Strikes Added December 28, 2015

```
US Tech 100 (Mar) >4528 (4:15PM)
US Tech 100 (Mar) >4532 (4:15PM)
US Tech 100 (Mar) >4536 (4:15PM)
US Tech 100 (Mar) >4540 (4:15PM)
US Tech 100 (Mar) >4544 (4:15PM)
US Tech 100 (Mar) >4548 (4:15PM)
US Tech 100 (Mar) >4552 (4:15PM)
US Tech 100 (Mar) >4560 (4:15PM)
US Tech 100 (Mar) >4560 (4:15PM)
US Tech 100 (Mar) >4564 (4:15PM)
```

## Daily US Tech 100 Strikes Added December 29, 2015

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

#### Daily US Tech 100 Strikes Added December 30, 2015

```
US Tech 100 (Mar) >4604 (4:15PM)
US Tech 100 (Mar) >4608 (4:15PM)
US Tech 100 (Mar) >4612 (4:15PM)
US Tech 100 (Mar) >4616 (4:15PM)
US Tech 100 (Mar) >4620 (4:15PM)
US Tech 100 (Mar) >4624 (4:15PM)
US Tech 100 (Mar) >4628 (4:15PM)
```

North American Derivatives Exchange, Inc., 311 South Wacker Drive, Suite 2675, Chicago, IL 60606

```
US Tech 100 (Mar) >4632 (4:15PM)
US Tech 100 (Mar) >4636 (4:15PM)
US Tech 100 (Mar) >4640 (4:15PM)
US Tech 100 (Mar) >4644 (4:15PM)
US Tech 100 (Mar) >4648 (4:15PM)
```

## Daily US Tech 100 Strikes Added December 31, 2015

```
US Tech 100 (Mar) >4560 (4:15PM)
US Tech 100 (Mar) >4564 (4:15PM)
US Tech 100 (Mar) >4568 (4:15PM)
US Tech 100 (Mar) >4572 (4:15PM)
US Tech 100 (Mar) >4576 (4:15PM)
US Tech 100 (Mar) >4580 (4:15PM)
US Tech 100 (Mar) >4584 (4:15PM)
US Tech 100 (Mar) >4588 (4:15PM)
US Tech 100 (Mar) >4592 (4:15PM)
US Tech 100 (Mar) >4596 (4:15PM)
US Tech 100 (Mar) >4600 (4:15PM)
US Tech 100 (Mar) >4600 (4:15PM)
US Tech 100 (Mar) >4604 (4:15PM)
```

# **Daily Wall Street 30 Strikes Added December 31, 2015**

```
Wall St 30 (Mar) >17130 (4:15PM)
Wall St 30 (Mar) >17310 (4:15PM)
Wall St 30 (Mar) >17290 (4:15PM)
Wall St 30 (Mar) >17270 (4:15PM)
Wall St 30 (Mar) >17250 (4:15PM)
Wall St 30 (Mar) >17230 (4:15PM)
Wall St 30 (Mar) >17210 (4:15PM)
Wall St 30 (Mar) >17190 (4:15PM)
Wall St 30 (Mar) >17170 (4:15PM)
Wall St 30 (Mar) >17170 (4:15PM)
Wall St 30 (Mar) >17150 (4:15PM)
```

#### Daily US 500 Strikes Added December 31, 2015

```
US 500 (Mar) >2009.0 (4:15PM)
US 500 (Mar) >2012.0 (4:15PM)
US 500 (Mar) >2015.0 (4:15PM)
US 500 (Mar) >2018.0 (4:15PM)
US 500 (Mar) >2021.0 (4:15PM)
US 500 (Mar) >2024.0 (4:15PM)
US 500 (Mar) >2027.0 (4:15PM)
```

North American Derivatives Exchange, Inc., 311 South Wacker Drive, Suite 2675, Chicago, IL 60606

US 500 (Mar) >2030.0 (4:15PM)