

January 22, 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 January 19, 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 additional strike levels on a discretionary basis in its Daily US SmallCap 2000 and US Tech 100 Binary contracts on January 19, 2016. Additionally, Nadex added discretionary strike levels in its Daily Bitcoin, US SmallCap 2000, US Tech 100, Wall Street 30, and US 500 Binary contracts on January 20, 2016. Nadex returned to its regular listing for these contracts on January 21, 2016. Finally, Nadex added additional discretionary strike levels in its Daily US Tech 100, Wall Street 30, US 500, US SmallCap 2000, and Bitcoin Binary contracts on January 22, 2016. Nadex also narrowed the strike interval width in its Daily Bitcoin contacts from 1.5 to 1. Nadex plans to return to its regular listing for all contracts on January 25, 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 SmallCap 2000 Strikes Added January 19, 2016

US SmallCap 2000 (Mar) >970.0 (4:15PM)
US SmallCap 2000 (Mar) >984.0 (4:15PM)
US SmallCap 2000 (Mar) >982.0 (4:15PM)
US SmallCap 2000 (Mar) >980.0 (4:15PM)
US SmallCap 2000 (Mar) >978.0 (4:15PM)
US SmallCap 2000 (Mar) >976.0 (4:15PM)
US SmallCap 2000 (Mar) >974.0 (4:15PM)
US SmallCap 2000 (Mar) >972.0 (4:15PM)

### Daily US Tech 100 Strikes Added January 19, 2016

US Tech 100 (Mar) >4052 (4:15PM)
US Tech 100 (Mar) >4056 (4:15PM)
US Tech 100 (Mar) >4060 (4:15PM)
US Tech 100 (Mar) >4064 (4:15PM)
US Tech 100 (Mar) >4068 (4:15PM)
US Tech 100 (Mar) >4072 (4:15PM)
US Tech 100 (Mar) >4076 (4:15PM)
US Tech 100 (Mar) >4080 (4:15PM)
US Tech 100 (Mar) >4084 (4:15PM)
US Tech 100 (Mar) >4084 (4:15PM)
US Tech 100 (Mar) >4088 (4:15PM)

#### Daily Bitcoin Strikes Added January 20, 2016

Tera Bitcoin Price Index >397.0 (3PM)
Tera Bitcoin Price Index >398.5 (3PM)
Tera Bitcoin Price Index >400.0 (3PM)
Tera Bitcoin Price Index >401.5 (3PM)
Tera Bitcoin Price Index >403.0 (3PM)
Tera Bitcoin Price Index >404.5 (3PM)
Tera Bitcoin Price Index >406.0 (3PM)
Tera Bitcoin Price Index >407.5 (3PM)
Tera Bitcoin Price Index >409.0 (3PM)
Tera Bitcoin Price Index >410.5 (3PM)
Tera Bitcoin Price Index >412.0 (3PM)
Tera Bitcoin Price Index >413.5 (3PM)

# Daily US SmallCap 2000 Strikes Added January 20, 2016

US SmallCap 2000 (Mar) >944.0 (4:15PM) US SmallCap 2000 (Mar) >968.0 (4:15PM) US SmallCap 2000 (Mar) >966.0 (4:15PM)

US SmallCap 2000 (Mar) >964.0 (4:15PM)

US SmallCap 2000 (Mar) >962.0 (4:15PM)

US SmallCap 2000 (Mar) >960.0 (4:15PM)

US SmallCap 2000 (Mar) >958.0 (4:15PM)

US SmallCap 2000 (Mar) >956.0 (4:15PM)

US SmallCap 2000 (Mar) >954.0 (4:15PM)

US SmallCap 2000 (Mar) >952.0 (4:15PM)

US SmallCap 2000 (Mar) >950.0 (4:15PM)

US SmallCap 2000 (Mar) >948.0 (4:15PM)

US SmallCap 2000 (Mar) >946.0 (4:15PM)

# Daily US Tech 100 Strikes Added January 20, 2016

US Tech 100 (Mar) >4000 (4:15PM)

US Tech 100 (Mar) >4096 (4:15PM)

US Tech 100 (Mar) >4092 (4:15PM)

US Tech 100 (Mar) >4088 (4:15PM)

US Tech 100 (Mar) >4084 (4:15PM)

US Tech 100 (Mar) >4080 (4:15PM)

US Tech 100 (Mar) >4076 (4:15PM)

US Tech 100 (Mar) >4072 (4:15PM)

US Tech 100 (Mar) >4068 (4:15PM)

US Tech 100 (Mar) >4064 (4:15PM)

US Tech 100 (Mar) >4060 (4:15PM)

US Tech 100 (Mar) >4056 (4:15PM)

US Tech 100 (Mar) >4052 (4:15PM)

US Tech 100 (Mar) >4048 (4:15PM)

US Tech 100 (Mar) >4044 (4:15PM)

US Tech 100 (Mar) >4040 (4:15PM)

US Tech 100 (Mar) >4036 (4:15PM)

US Tech 100 (Mar) >4032 (4:15PM)

US Tech 100 (Mar) >4028 (4:15PM)

US Tech 100 (Mar) >4024 (4:15PM)

US Tech 100 (Mar) >4020 (4:15PM)

US Tech 100 (Mar) >4016 (4:15PM)

US Tech 100 (Mar) >4012 (4:15PM)

US Tech 100 (Mar) >4008 (4:15PM)

# Daily Wall Street 30 Strikes Added January 20, 2016

Wall St 30 (Mar) >15690 (4:15PM) Wall St 30 (Mar) >15670 (4:15PM) Wall St 30 (Mar) >15650 (4:15PM) Wall St 30 (Mar) >15630 (4:15PM) Wall St 30 (Mar) >15610 (4:15PM) Wall St 30 (Mar) >15590 (4:15PM) Wall St 30 (Mar) >15570 (4:15PM) Wall St 30 (Mar) >15550 (4:15PM)

Wall St 30 (Mar) >15410 (4:15PM)

Wall St 30 (Mar) >15530 (4:15PM)

Wall St 30 (Mar) >15510 (4:15PM)

Wall St 30 (Mar) >15490 (4:15PM)

Wall St 30 (Mar) >15470 (4:15PM)

Wall St 30 (Mar) >15450 (4:15PM)

Wall St 30 (Mar) >15430 (4:15PM)

### Daily US 500 Strikes Added January 20, 2016

US 500 (Mar) >1803.0 (4:15PM)

US 500 (Mar) >1806.0 (4:15PM)

US 500 (Mar) >1809.0 (4:15PM)

US 500 (Mar) >1812.0 (4:15PM)

US 500 (Mar) >1815.0 (4:15PM)

US 500 (Mar) >1818.0 (4:15PM)

US 500 (Mar) >1821.0 (4:15PM)

US 500 (Mar) >1824.0 (4:15PM)

US 500 (Mar) >1827.0 (4:15PM)

US 500 (Mar) >1830.0 (4:15PM)

US 500 (Mar) >1833.0 (4:15PM)

US 500 (Mar) >1836.0 (4:15PM)

US 500 (Mar) >1839.0 (4:15PM)

#### Daily US Tech 100 Strikes Added January 22, 2016

US Tech 100 (Mar) >4172 (4:15PM)

US Tech 100 (Mar) >4268 (4:15PM)

US Tech 100 (Mar) >4264 (4:15PM)

US Tech 100 (Mar) >4260 (4:15PM)

US Tech 100 (Mar) >4256 (4:15PM)

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

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US Tech 100 (Mar) >4252 (4:15PM)
US Tech 100 (Mar) >4248 (4:15PM)
US Tech 100 (Mar) >4244 (4:15PM)
US Tech 100 (Mar) >4240 (4:15PM)
US Tech 100 (Mar) >4236 (4:15PM)
US Tech 100 (Mar) >4232 (4:15PM)
US Tech 100 (Mar) >4228 (4:15PM)
US Tech 100 (Mar) >4224 (4:15PM)
US Tech 100 (Mar) >4220 (4:15PM)
US Tech 100 (Mar) >4216 (4:15PM)
US Tech 100 (Mar) >4212 (4:15PM)
US Tech 100 (Mar) >4208 (4:15PM)
US Tech 100 (Mar) >4204 (4:15PM)
US Tech 100 (Mar) >4200 (4:15PM)
US Tech 100 (Mar) >4196 (4:15PM)
US Tech 100 (Mar) >4192 (4:15PM)
US Tech 100 (Mar) >4188 (4:15PM)
US Tech 100 (Mar) >4184 (4:15PM)
US Tech 100 (Mar) >4180 (4:15PM)
US Tech 100 (Mar) >4176 (4:15PM)
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# Daily Wall Street 30 Strikes Added January 22, 2016

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Wall St 30 (Mar) >16000 (4:15PM)
Wall St 30 (Mar) >16280 (4:15PM)
Wall St 30 (Mar) >16260 (4:15PM)
Wall St 30 (Mar) >16240 (4:15PM)
Wall St 30 (Mar) >16220 (4:15PM)
Wall St 30 (Mar) >16200 (4:15PM)
Wall St 30 (Mar) >16180 (4:15PM)
Wall St 30 (Mar) >16160 (4:15PM)
Wall St 30 (Mar) >16140 (4:15PM)
Wall St 30 (Mar) >16120 (4:15PM)
Wall St 30 (Mar) >16100 (4:15PM)
Wall St 30 (Mar) >16000 (4:15PM)
Wall St 30 (Mar) >16040 (4:15PM)
Wall St 30 (Mar) >16020 (4:15PM)
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### Daily US 500 Strikes Added January 22, 2016

US 500 (Mar) >1890.0 (4:15PM)

US 500 (Mar) >1893.0 (4:15PM)

US 500 (Mar) >1896.0 (4:15PM)

US 500 (Mar) >1899.0 (4:15PM)

US 500 (Mar) >1902.0 (4:15PM)

US 500 (Mar) >1905.0 (4:15PM)

US 500 (Mar) >1908.0 (4:15PM)

US 500 (Mar) >1911.0 (4:15PM)

US 500 (Mar) >1914.0 (4:15PM)

US 500 (Mar) >1917.0 (4:15PM)

US 500 (Mar) >1920.0 (4:15PM)

US 500 (Mar) >1923.0 (4:15PM)

US 500 (Mar) >1926.0 (4:15PM)

# Daily US SmallCap 2000 Strikes Added January 22, 2016

US SmallCap 2000 (Mar) >1013.0 (4:15PM)

US SmallCap 2000 (Mar) >1015.0 (4:15PM)

US SmallCap 2000 (Mar) >1017.0 (4:15PM)

US SmallCap 2000 (Mar) >1019.0 (4:15PM)

US SmallCap 2000 (Mar) >1021.0 (4:15PM)

US SmallCap 2000 (Mar) >1023.0 (4:15PM)

US SmallCap 2000 (Mar) >1025.0 (4:15PM)

US SmallCap 2000 (Mar) >1027.0 (4:15PM)

US SmallCap 2000 (Mar) >1029.0 (4:15PM)

US SmallCap 2000 (Mar) >1031.0 (4:15PM)

#### **Daily Bitcoin Strikes Added January 22, 2016**

Tera Bitcoin Price Index >388.5 (3PM)

Tera Bitcoin Price Index >389.5 (3PM)

Tera Bitcoin Price Index >390.5 (3PM)

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Tera Bitcoin Price Index >398.5 (3PM)
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Tera Bitcoin Price Index >399.5 (3PM)

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