



April 10, 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, and Halts Certain Intraday 5-Minute Binary Contracts - Submission Pursuant to Commission Regulation §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 Wall Street 30, US Tech 100, US SmallCap 2000, and US 500 Binary contracts on April 6, 2015. Nadex returned to its regular listing schedule for these contracts on April 7, 2015. Additional strikes created on April 6 are attached hereto in Exhibit A.

Additionally, in accordance with the authority granted in Nadex Rules 12.27(f)(iv)(5), 12.29(f)(iv)(5), 12.31(f)(iv)(5), and 12.37(f)(iv)(5), Nadex halted the listing of its Intraday 5-Minute Currency Binary contracts which would expire on the hour for the week of April 6, 2015 due to the possibility of a duplicate strike level conflict. For example, the next expiration that occurred following the 9:55am expiration was 10:05am. Likewise, the next expiration to follow the 10:55am expiration was 11:05am, and so forth.

Nadex hereby certifies that the additions contained herein comply with the Act, as amended, and the Commission Regulations adopted thereunder.

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

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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 [jaimewalsh@nadex.com](mailto:jaimewalsh@nadex.com).

Sincerely,



Jaime M. Walsh  
Legal Counsel

## EXHIBIT A

### Daily US Tech 100 Binary Strikes Added on April 6, 2015

- 1) US Tech 100 (Jun) >4324 (4:15PM)
- 2) US Tech 100 (Jun) >4328 (4:15PM)
- 3) US Tech 100 (Jun) >4332 (4:15PM)
- 4) US Tech 100 (Jun) >4336 (4:15PM)
- 5) US Tech 100 (Jun) >4340 (4:15PM)
- 6) US Tech 100 (Jun) >4344 (4:15PM)
- 7) US Tech 100 (Jun) >4348 (4:15PM)
- 8) US Tech 100 (Jun) >4352 (4:15PM)
- 9) US Tech 100 (Jun) >4356 (4:15PM)
- 10) US Tech 100 (Jun) >4360 (4:15PM)
- 11) US Tech 100 (Jun) >4364 (4:15PM)
- 12) US Tech 100 (Jun) >4368 (4:15PM)
- 13) US Tech 100 (Jun) >4372 (4:15PM)
- 14) US Tech 100 (Jun) >4376 (4:15PM)
- 15) US Tech 100 (Jun) >4380 (4:15PM)

### Daily Wall Street 30 Binary Strikes Added on April 6, 2015

- 1) Wall Street 30 (Jun) >17780 (4:15PM)
- 2) Wall Street 30 (Jun) >17800 (4:15PM)
- 3) Wall Street 30 (Jun) >17820 (4:15PM)
- 4) Wall Street 30 (Jun) >17840 (4:15PM)
- 5) Wall Street 30 (Jun) >17860 (4:15PM)
- 6) Wall Street 30 (Jun) >17880 (4:15PM)
- 7) Wall Street 30 (Jun) >18900 (4:15PM)
- 8) Wall Street 30 (Jun) >18920 (4:15PM)
- 9) Wall Street 30 (Jun) >18940 (4:15PM)
- 10) Wall Street 30 (Jun) >18960 (4:15PM)

### Daily US SmallCap 2000 Binary Strikes Added on April 6, 2015

- 1) US SmallCap 2000 (Jun) >1262.0 (4:15PM)
- 2) US SmallCap 2000 (Jun) >1264.0 (4:15PM)
- 3) US SmallCap 2000 (Jun) >1266.0 (4:15PM)
- 4) US SmallCap 2000 (Jun) >1268.0 (4:15PM)
- 5) US SmallCap 2000 (Jun) >1270.0 (4:15PM)
- 6) US SmallCap 2000 (Jun) >1272.0 (4:15PM)
- 7) US SmallCap 2000 (Jun) >1274.0 (4:15PM)

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**Daily US 500 Binary Strikes Added on April 6, 2015**

- 1) US 500 (Jun) >2079.0 (4:15PM)
- 2) US 500 (Jun) >2082.0 (4:15PM)
- 3) US 500 (Jun) >2085.0 (4:15PM)
- 4) US 500 (Jun) >2088.0 (4:15PM)
- 5) US 500 (Jun) >2091.0 (4:15PM)
- 6) US 500 (Jun) >2094.0 (4:15PM)
- 7) US 500 (Jun) >2097.0 (4:15PM)