



May 20, 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 on May 17, 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, Wall Street 30, and US Tech 100 Binary contracts on May 17, 2016. Nadex returned to its regular listing for these contracts on May 18, 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,

A handwritten signature in blue ink, appearing to read 'Jaime Walsh', written over a light blue horizontal line.

Jaime M. Walsh, Legal Counsel

EXHIBIT A

Daily US SmallCap 2000 Binary Contracts Added May 17, 2016

US SmallCap 2000 (Jun) >1076.0 (4:15PM)
US SmallCap 2000 (Jun) >1090.0 (4:15PM)
US SmallCap 2000 (Jun) >1088.0 (4:15PM)
US SmallCap 2000 (Jun) >1086.0 (4:15PM)
US SmallCap 2000 (Jun) >1084.0 (4:15PM)
US SmallCap 2000 (Jun) >1082.0 (4:15PM)
US SmallCap 2000 (Jun) >1080.0 (4:15PM)
US SmallCap 2000 (Jun) >1078.0 (4:15PM)

Daily US Tech 100 Binary Contracts Added May 17, 2016

US Tech 100 (Jun) >4304 (4:15PM)
US Tech 100 (Jun) >4308 (4:15PM)
US Tech 100 (Jun) >4312 (4:15PM)
US Tech 100 (Jun) >4316 (4:15PM)
US Tech 100 (Jun) >4320 (4:15PM)
US Tech 100 (Jun) >4324 (4:15PM)
US Tech 100 (Jun) >4328 (4:15PM)
US Tech 100 (Jun) >4332 (4:15PM)

Daily Wall Street 30 Binary Contracts Added May 17, 2016

Wall St 30 (Jun) >17300 (4:15PM)
Wall St 30 (Jun) >17320 (4:15PM)
Wall St 30 (Jun) >17340 (4:15PM)
Wall St 30 (Jun) >17360 (4:15PM)
Wall St 30 (Jun) >17380 (4:15PM)
Wall St 30 (Jun) >17400 (4:15PM)
Wall St 30 (Jun) >17420 (4:15PM)
Wall St 30 (Jun) >17440 (4:15PM)