



June 2, 2015

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 - 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 US Tech 100, Daily Wall Street 30, Daily US SmallCap 2000, and Daily Germany 30 Binary contracts on May 26, 2015. Nadex returned to its regular listing schedule for these contracts on May 27, 2015. Additional strikes created on May 26 are attached hereto in Exhibit A.

Nadex hereby certifies that the additions 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

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

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EXHIBIT A

Daily US Tech 100 Binary Strikes Added on May 26, 2015

- 1) US Tech 100 (Jun) >4420 (4:15PM)
- 2) US Tech 100 (Jun) >4424 (4:15PM)
- 3) US Tech 100 (Jun) >4428 (4:15PM)
- 4) US Tech 100 (Jun) >4432 (4:15PM)
- 5) US Tech 100 (Jun) >4436 (4:15PM)
- 6) US Tech 100 (Jun) >4440 (4:15PM)
- 7) US Tech 100 (Jun) >4444 (4:15PM)
- 8) US Tech 100 (Jun) >4448 (4:15PM)
- 9) US Tech 100 (Jun) >4452 (4:15PM)
- 10) US Tech 100 (Jun) >4456 (4:15PM)
- 11) US Tech 100 (Jun) >4460 (4:15PM)
- 12) US Tech 100 (Jun) >4464 (4:15PM)
- 13) US Tech 100 (Jun) >4468 (4:15PM)
- 14) US Tech 100 (Jun) >4472 (4:15PM)
- 15) US Tech 100 (Jun) >4476 (4:15PM)
- 16) US Tech 100 (Jun) >4480 (4:15PM)
- 17) US Tech 100 (Jun) >4484 (4:15PM)

Daily Wall Street 30 Binary Strikes Added on May 26, 2015

- 1) Wall Street 30 (Jun) >17890 (4:15PM)
- 2) Wall Street 30 (Jun) >17910 (4:15PM)
- 3) Wall Street 30 (Jun) >17930 (4:15PM)
- 4) Wall Street 30 (Jun) >17950 (4:15PM)
- 5) Wall Street 30 (Jun) >17970 (4:15PM)
- 6) Wall Street 30 (Jun) >17990 (4:15PM)
- 7) Wall Street 30 (Jun) >18010 (4:15PM)

Daily US SmallCap 2000 Binary Strikes Added on May 26, 2015

- 1) US SmallCap 2000 (Jun) >1216.0 (4:15PM)
- 2) US SmallCap 2000 (Jun) >1218.0 (4:15PM)
- 3) US SmallCap 2000 (Jun) >1220.0 (4:15PM)
- 4) US SmallCap 2000 (Jun) >1222.0 (4:15PM)
- 5) US SmallCap 2000 (Jun) >1224.0 (4:15PM)
- 6) US SmallCap 2000 (Jun) >1226.0 (4:15PM)
- 7) US SmallCap 2000 (Jun) >1228.0 (4:15PM)

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- 8) US SmallCap 2000 (Jun) >1230.0 (4:15PM)
- 9) US SmallCap 2000 (Jun) >1232.0 (4:15PM)

Daily Germany 30 Binary Strikes Added on May 26, 2015

- 1) Germany 30 (Jun) >11520 (4PM)
- 2) Germany 30 (Jun) >11540 (4PM)
- 3) Germany 30 (Jun) >11560 (4PM)
- 4) Germany 30 (Jun) >11580 (4PM)
- 5) Germany 30 (Jun) >11600 (4PM)
- 6) Germany 30 (Jun) >11620 (4PM)
- 7) Germany 30 (Jun) >11640 (4PM)