

June 17, 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 for the Week of June 13, 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 Weekly Bitcoin, Japan 225, GBP/USD, GBP/JPY, EUR/JPY, Corn, Soybeans, and US Tech 100 Binary contracts on June 16 and 17, 2016. Additionally, Nadex added discretionary strike levels in its Daily Bitcoin, Wall Street 30, US Tech 100, Gold, GBP/JPY, and EUR/JPY Binary contracts on June 16, 2016. Nadex added additional strike levels in its Intraday GBP/USD (11AM), GBP/USD (12PM), GBP/JPY (12PM), GBP/JPY (1PM), EUR/USD (1PM), AUD/USD (2PM), AUD/JPY (2PM), GBP/USD (1PM), USD/CAD (2PM), USD/JPY (2PM), GBP/JPY (2PM), EUR/USD (2PM), EUR/JPY (2PM), EUR/USD (2PM), US 500 (2PM), US Tech 100 (2PM), Wall Street 30 (2PM), USD/CHF (3PM), US 500 (4PM), US SmallCap 2000 (4PM), US Tech 100 (4PM), and Wall Street 30 (4PM) Binary contracts on June 16, 2016. Finally, due to volatility in the underlying markets upon which the Nadex contacts are based, Nadex increased the number of available Intraday 5-Minute Currency contracts on June 16 and 17, 2016. Due to the significant number of strikes generated (1,021 on June 16 and on June 17), a description of those added strikes has been included in Appendix A, however, individual contracts have not been named. The specific contracts will be listed in the Daily Bulletin, and are also available upon request.

Additionally, strike widths were adjusted for three contracts on June 16, 2016. Beginning with the 10:20am expiration Intraday 5-Minute GBP/USD Binary contact, the width increased from 0.0003 to 0.0006, and remained at this width through the close of business on June 17, 2016. Beginning with the 12:00pm expiration Intraday 2-Hour GBP/JPY Binary contract, the width increased from 0.10 to 0.20 and remained at this width through the close of business on June 17, 2016. Finally, beginning with the 2:00pm expiration Intraday 2-Hour GBP/USD Binary contract, the width increased from 0.001to 0.002 and remained at this width through the close of business on June 17, 2016.

Due to the UK EU Membership Referendum which will occur on June 23, 2016, Nadex anticipates greater than usual volatility in its markets, as well as in the underlying markets upon which the Nadex

contracts are based, and will adjust its contracts accordingly. Changes may include additional strike levels, widening of the bid/offer spread, or refraining from listing certain contracts. All changes will be provided in a Weekly Notification of Rule Amendments.

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

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# **EXHIBIT A**

#### Weekly GBP/USD Binary Contracts Added June 16, 2016

GBP/USD > 1.3725 (3PM)

GBP/USD > 1.3775 (3PM)

GBP/USD > 1.3825 (3PM)

GBP/USD > 1.3875 (3PM)

GBP/USD > 1.3925 (3PM)

#### Weekly Bitcoin Binary Contracts Added June 16, 2016

Tera Bitcoin Price Index >765 (3PM)

Tera Bitcoin Price Index >773 (3PM)

Tera Bitcoin Price Index >781 (3PM)

Tera Bitcoin Price Index >789 (3PM)

Tera Bitcoin Price Index >797 (3PM)

Tera Bitcoin Price Index >805 (3PM)

#### Weekly Japan 225 Binary Contracts Added June 16, 2016

Japan 225 (Sep) >15325 (2:25AM)

Japan 225 (Sep) >15425 (2:25AM)

Japan 225 (Sep) >15525 (2:25AM)

Japan 225 (Sep) >15625 (2:25AM)

Japan 225 (Sep) >15725 (2:25AM)

Japan 225 (Sep) >15825 (2:25AM)

#### Weekly EUR/JPY Binary Contracts Added June 17, 2016

EUR/JPY >114.75 (3PM)

EUR/JPY >116.75 (3PM)

EUR/JPY >116.25 (3PM)

EUR/JPY >115.75 (3PM)

EUR/JPY >115.25 (3PM)

#### Weekly GBP/JPY Binary Contracts Added June 17, 2016

GBP/JPY >146.75 (3PM)

GBP/JPY >147.25 (3PM)

GBP/JPY >147.75 (3PM)

```
GBP/JPY >148.25 (3PM)
GBP/JPY >148.75 (3PM)
```

## Weekly Corn Binary Contracts Added June 17, 2016

Corn (Dec) >443.5 (2:15PM) Corn (Dec) >458.5 (2:15PM)

Corn (Dec) >453.5 (2:15PM)

Corn (Dec) >448.5 (2:15PM)

## Weekly Soybeans Binary Contracts Added June 17, 2016

Soybeans (Nov) >1107.5 (2:15PM)

Soybeans (Nov) >1117.5 (2:15PM)

Soybeans (Nov) >1127.5 (2:15PM)

Soybeans (Nov) >1137.5 (2:15PM)

## Weekly US Tech 100 Binary Contracts Added June 17, 2016

US Tech 100 (Sep) >4308 (4:15PM)

US Tech 100 (Sep) >4320 (4:15PM)

US Tech 100 (Sep) >4332 (4:15PM)

US Tech 100 (Sep) >4344 (4:15PM)

US Tech 100 (Sep) >4356 (4:15PM)

#### **Daily Bitcoin Binary Contracts Added June 16, 2016**

- Tera Bitcoin Price Index >680.5 (3PM)
- Tera Bitcoin Price Index >681.5 (3PM)
- Tera Bitcoin Price Index >682.5 (3PM)
- Tera Bitcoin Price Index >683.5 (3PM)
- Tera Bitcoin Price Index >684.5 (3PM)
- Tera Bitcoin Price Index >685.5 (3PM)
- Tera Bitcoin Price Index >686.5 (3PM)
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- Tera Bitcoin Price Index >691.5 (3PM)
- Tera Bitcoin Price Index >692.5 (3PM)
- Tera Bitcoin Price Index >693.5 (3PM)
- Tera Bitcoin Price Index >694.5 (3PM)
- Tera Bitcoin Price Index >695.5 (3PM)
- Tera Bitcoin Price Index >696.5 (3PM)
- Tera Bitcoin Price Index >697.5 (3PM)
- Tera Bitcoin Price Index >698.5 (3PM)
- Tera Bitcoin Price Index >699.5 (3PM)
- Tera Bitcoin Price Index >700.5 (3PM)
- Tera Bitcoin Price Index >701.5 (3PM)
- Tera Bitcoin Price Index >702.5 (3PM)
- Tera Bitcoin Price Index >703.5 (3PM)
- Tera Bitcoin Price Index >704.5 (3PM)
- Tera Bitcoin Price Index >705.5 (3PM)
- Tera Bitcoin Price Index .706.5 (3PM)
- Tera Bitcoin Price Index >707.5 (3PM)
- Tera Bitcoin Price Index >736.5 (3PM)
- Tera Bitcoin Price Index >735.5 (3PM)
- Tera Bitcoin Price Index >734.5 (3PM)
- Tera Bitcoin Price Index >733.5 (3PM)
- Tera Bitcoin Price Index >732.5 (3PM)
- Tera Bitcoin Price Index >731.5 (3PM)
- Tera Bitcoin Price Index >730.5 (3PM)
- Tera Bitcoin Price Index >729.5 (3PM)
- Tera Bitcoin Price Index >728.5 (3PM)

```
Tera Bitcoin Price Index >727.5 (3PM)
Tera Bitcoin Price Index >726.5 (3PM)
Tera Bitcoin Price Index >725.5 (3PM)
Tera Bitcoin Price Index >724.5 (3PM)
Tera Bitcoin Price Index >723.5 (3PM)
Tera Bitcoin Price Index >722.5 (3PM)
Tera Bitcoin Price Index >721.5 (3PM)
Tera Bitcoin Price Index >720.5 (3PM)
Tera Bitcoin Price Index >720.5 (3PM)
Tera Bitcoin Price Index >719.5 (3PM)
```

Tera Bitcoin Price Index >718.5 (3PM)

Tera bitcom rice mack > 710.5 (5) W)

Tera Bitcoin Price Index >717.5 (3PM)

Tera Bitcoin Price Index >716.5 (3PM)

Tera Bitcoin Price Index >715.5 (3PM) Tera Bitcoin Price Index >714.5 (3PM)

Tera Bitcoin Price Index >713.5 (3PM)

Tera Bitcoin Price Index >712.5 (3PM)

Tera Bitcoin Price Index >712.5 (3PM)

Tera Bitcoin Price Index >710.5 (3PM)

Tera Bitcoin Price Index >709.5 (3PM)

Tera bilcom Frice muex >709.5 (SPIVI

Tera Bitcoin Price Index >708.5 (3PM)

Tera Bitcoin Price Index >737.5 (3PM)

Tera Bitcoin Price Index >738.5 (3PM)

Tera Bitcoin Price Index >739.5 (3PM)

Tera Bitcoin Price Index >740.5 (3PM)

Tera Bitcoin Price Index >741.5 (3PM)

Tera Bitcoin Price Index >742.5 (3PM)

Tera Bitcoin Price Index >743.5 (3PM)

Tera Bitcoin Price Index >744.5 (3PM)

Tera Bitcoin Price Index >745.5 (3PM)

Tera Bitcoin Price Index >746.5 (3PM) Tera Bitcoin Price Index >747.5 (3PM)

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Tera Bitcoin Price Index >748.5 (3PM)

Tera Bitcoin Price Index >749.5 (3PM)

Tera Bitcoin Price Index >750.5 (3PM)

Tera Bitcoin Price Index >751.5 (3PM)

Tera Bitcoin Price Index >752.5 (3PM)

#### Intraday GBP/USD Binary (11AM) Contracts Added June 16, 2016

GBP/USD >1.4021 (11AM)

GBP/USD >1.4031 (11AM)

GBP/USD >1.4041 (11AM)

GBP/USD >1.4051 (11AM)

GBP/USD >1.4061 (11AM)

```
GBP/USD >1.4071 (11AM)
GBP/USD >1.4081 (11AM)
```

## Intraday GBP/USD Binary (12PM) Contracts Added June 16, 2016

```
GBP/USD >1.3973 (12PM)
GBP/USD >1.3983 (12PM)
GBP/USD >1.3993 (12PM)
GBP/USD >1.4003 (12PM)
GBP/USD >1.4013 (12PM)
GBP/USD >1.4023 (12PM)
GBP/USD >1.4033 (12PM)
GBP/USD >1.4043 (12PM)
```

#### Daily US Tech 100 Binary Contracts Added June 16, 2016

```
US Tech 100 (Sep) >4328 (4:15PM)
US Tech 100 (Sep) >4332 (4:15PM)
US Tech 100 (Sep) >4336 (4:15PM)
US Tech 100 (Sep) >4340 (4:15PM)
US Tech 100 (Sep) >4344 (4:15PM)
US Tech 100 (Sep) >4348 (4:15PM)
US Tech 100 (Sep) >4352 (4:15PM)
US Tech 100 (Sep) >4356 (4:15PM)
US Tech 100 (Sep) >4360 (4:15PM)
US Tech 100 (Sep) >4304 (4:15PM)
US Tech 100 (Sep) >4308 (4:15PM)
US Tech 100 (Sep) >4312 (4:15PM)
US Tech 100 (Sep) >4316 (4:15PM)
US Tech 100 (Sep) >4320 (4:15PM)
US Tech 100 (Sep) >4320 (4:15PM)
US Tech 100 (Sep) >4324 (4:15PM)
```

#### Daily Wall Street 30 Binary Contracts Added June 16, 2016

```
Wall St 30 (Sep) >17150 (4:15PM)
Wall St 30 (Sep) >17330 (4:15PM)
Wall St 30 (Sep) >17310 (4:15PM)
Wall St 30 (Sep) >17290 (4:15PM)
Wall St 30 (Sep) >17270 (4:15PM)
Wall St 30 (Sep) >17250 (4:15PM)
Wall St 30 (Sep) >17230 (4:15PM)
Wall St 30 (Sep) >17210 (4:15PM)
Wall St 30 (Sep) >17210 (4:15PM)
Wall St 30 (Sep) >17190 (4:15PM)
```

#### **Daily Gold Binary Contracts Added June 16, 2016**

```
Gold (Aug) >1311.5 (1:30PM)
Gold (Aug) >1313.0 (1:30PM)
```

Gold (Aug) >1314.5 (1:30PM)

Gold (Aug) >1316.0 (1:30PM)

Gold (Aug) >1317.5 (1:30PM)

Gold (Aug) >1319.0 (1:30PM)

Gold (Aug) >1320.5 (1:30PM)

Gold (Aug) >1322.0 (1:30PM)

Gold (Aug) >1323.5 (1:30PM)

Gold (Aug) >1325.0 (1:30PM)

## Intraday GBP/JPY (12PM) Binary Contracts Added June 16, 2016

GBP/JPY >145.32 (12PM)

GBP/JPY >145.42 (12PM)

GBP/JPY >145.52 (12PM)

GBP/JPY >145.62 (12PM)

GBP/JPY >145.72 (12PM)

GBP/JPY >145.82 (12PM)

GBP/JPY >145.92 (12PM)

GBP/JPY >146.02 (12PM)

#### Intraday GBP/JPY (1PM) Binary Contracts Added June 16, 2016

GBP/JPY >146.49 (1PM)

GBP/JPY >146.59 (1PM)

GBP/JPY >146.69 (1PM)

GBP/JPY >146.79 (1PM)

GBP/JPY >146.89 (1PM)

GBP/JPY >146.99 (1PM)

GBP/JPY >147.09 (1PM)

GBP/JPY >147.19 (1PM)

#### Intraday EUR/USD (1PM) Binary Contracts Added June 16, 2016

EUR/USD >1.11840 (1PM)

EUR/USD >1.11880 (1PM)

EUR/USD >1.11920 (1PM)

EUR/USD >1.11960 (1PM)

```
EUR/USD >1.12000 (1PM)
EUR/USD >1.12040 (1PM)
```

#### Intraday AUD/USD (2PM) Binary Contracts Added June 16, 2016

AUD/USD >.7362 (2PM) AUD/USD >.7407 (2PM) AUD/USD >.7402 (2PM)

AUD/USD >.7397 (2PM)

AUD/USD >.7392 (2PM)

AUD/USD >.7387 (2PM)

AUD/USD >.7382 (2PM)

AUD/USD >.7377 (2PM)

AUD/USD >.7372 (2PM)

AUD/USD >.7367 (2PM)

#### Intraday AUD/JPY (2PM) Binary Contracts Added June 16, 2016

AUD/JPY >76.39 (2PM)

AUD/JPY >77.09 (2PM)

AUD/JPY >77.04 (2PM)

AUD/JPY >76.99 (2PM)

AUD/JPY >76.94 (2PM)

AUD/JPY >76.89 (2PM)

AUD/JPY >76.84 (2PM)

AUD/JPY >76.79 (2PM)

AUD/JPY >76.74 (2PM)

AUD/JPY >76.69 (2PM)

AUD/JPY >76.64 (2PM)

AUD/JPY >76.59 (2PM)

AUD/JPY >76.54 (2PM)

AUD/JPY >76.49 (2PM)

AUD/JPY >76.44 (2PM)

#### Intraday GBP/USD (1PM) Binary Contracts Added June 16, 2016

GBP/USD >1.4167 (2PM)

GBP/USD >1.4347 (2PM)

GBP/USD >1.4327 (2PM)

GBP/USD >1.4307 (2PM)

GBP/USD >1.4287 (2PM)

GBP/USD >1.4267 (2PM)

```
GBP/USD >1.4247 (2PM)
GBP/USD >1.4227 (2PM)
GBP/USD >1.4207 (2PM)
GBP/USD >1.4187 (2PM)
```

## Intraday USD/CAD (2PM) Binary Contracts Added June 16, 2016

```
USD/CAD >1.2895 (2PM)

USD/CAD >1.2905 (2PM)

USD/CAD >1.2915 (2PM)

USD/CAD >1.2925 (2PM)

USD/CAD >1.2935 (2PM)

USD/CAD >1.2945 (2PM)

USD/CAD >1.2955 (2PM)

USD/CAD >1.2965 (2PM)

USD/CAD >1.2975 (2PM)

USD/CAD >1.2975 (2PM)

USD/CAD >1.2985 (2PM)
```

#### Intraday USD/JPY (2PM) Binary Contracts Added June 16, 2016

```
USD/JPY >104.51 (2PM)
USD/JPY >104.55 (2PM)
USD/JPY >104.59 (2PM)
USD/JPY >104.63 (2PM)
USD/JPY >104.67 (2PM)
USD/JPY >104.71 (2PM)
USD/JPY >104.75 (2PM)
USD/JPY >104.79 (2PM)
USD/JPY >104.83 (2PM)
USD/JPY >104.87 (2PM)
```

#### Intraday GBP/JPY (2PM) Binary Contracts Added June 16, 2016

```
GBP/JPY >147.49 (2PM)
GBP/JPY >147.69 (2PM)
GBP/JPY >147.89 (2PM)
GBP/JPY >148.09 (2PM)
GBP/JPY >148.29 (2PM)
GBP/JPY >148.49 (2PM)
GBP/JPY >148.69 (2PM)
GBP/JPY >148.89 (2PM)
```

## Intraday EUR/USD (2PM) Binary Contracts Added June 16, 2016

EUR/USD >1.1193 (2PM) EUR/USD >1.1197 (2PM) EUR/USD >1.1201 (2PM) EUR/USD >1.1205 (2PM) EUR/USD >1.1209 (2PM) EUR/USD >1.1213 (2PM) EUR/USD >1.1217 (2PM) EUR/USD >1.1221 (2PM) EUR/USD >1.1221 (2PM) EUR/USD >1.1225 (2PM) EUR/USD >1.1229 (2PM)

## Intraday EUR/JPY (2PM) Binary Contracts Added June 16, 2016

EUR/JPY >116.62 (2PM) EUR/JPY >116.72 (2PM) EUR/JPY >116.82 (2PM) EUR/JPY >116.92 (2PM) EUR/JPY >117.02 (2PM) EUR/JPY >117.12 (2PM) EUR/JPY >117.22 (2PM) EUR/JPY >117.32 (2PM)

EUN/JP1 >117.32 (2PIVI)

EUR/JPY >117.42 (2PM)

EUR/JPY >117.52 (2PM)

## Intraday EUR/USD (2PM) Binary Contracts Added June 16, 2016

EUR/USD >1.1233 (2PM)

EUR/USD >1.1237 (2PM)

EUR/USD >1.1241 (2PM)

EUR/USD >1.1245 (2PM)

EUR/USD >1.1249 (2PM)

EUR/USD >1.1253 (2PM)

EUR/USD >1.1257 (2PM)

EUR/USD >1.1261 (2PM)

EUR/USD >1.1265 (2PM)

EUR/USD >1.1269 (2PM)

### Intraday US 500 (2PM) Binary Contracts Added June 16, 2016

US 500 (Sep) >2060.0 (2PM)

US 500 (Sep) >2067.5 (2PM)

US 500 (Sep) >2066.0 (2PM)

```
US 500 (Sep) >2064.5 (2PM)
US 500 (Sep) >2063.0 (2PM)
US 500 (Sep) >2061.5 (2PM)
```

## Intraday US Tech 100 (2PM) Binary Contracts Added June 16, 2016

```
US Tech 100 (Sep) >4394 (2PM)
US Tech 100 (Sep) >4414 (2PM)
US Tech 100 (Sep) >4410 (2PM)
US Tech 100 (Sep) >4406 (2PM)
US Tech 100 (Sep) >4402 (2PM)
US Tech 100 (Sep) >4398 (2PM)
```

## Intraday Wall Street 30 (2PM) Binary Contracts Added June 16, 2016

```
Wall St 30 (Sep) >17548 (2PM)
Wall St 30 (Sep) >17560 (2PM)
Wall St 30 (Sep) >17572 (2PM)
Wall St 30 (Sep) >17584 (2PM)
Wall St 30 (Sep) >17596 (2PM)
Wall St 30 (Sep) >17608 (2PM)
Wall St 30 (Sep) >17620 (2PM)
Wall St 30 (Sep) >17632 (2PM)
Wall St 30 (Sep) >17644 (2PM)
Wall St 30 (Sep) >17656 (2PM)
```

#### Daily GBP/JPY (3PM) Binary Contracts Added June 16, 2016

```
GBP/JPY >147.20 (3PM)
GBP/JPY >148.00 (3PM)
GBP/JPY >147.80 (3PM)
GBP/JPY >147.60 (3PM)
GBP/JPY >147.40 (3PM)
```

#### Daily EUR/JPY (3PM) Binary Contracts Added June 16, 2016

```
EUR/JPY >116.20 (3PM)
EUR/JPY >116.40 (3PM)
EUR/JPY >116.60 (3PM)
EUR/JPY >116.80 (3PM)
EUR/JPY >117.00 (3PM)
```

#### Intraday USD/CHF (3PM) Binary Contracts Added June 16, 2016

```
USD/CHF >.9621 (3PM)
USD/CHF >.9625 (3PM)
USD/CHF >.9629 (3PM)
USD/CHF >.9633 (3PM)
USD/CHF >.9637 (3PM)
```

## Intraday US 500 (4PM) Binary Contracts Added June 16, 2016

```
US 500 (Sep) >2069.0 (4PM)
US 500 (Sep) >2079.5 (4PM)
US 500 (Sep) >2078.0 (4PM)
US 500 (Sep) >2076.5 (4PM)
US 500 (Sep) >2075.0 (4PM)
US 500 (Sep) >2073.5 (4PM)
US 500 (Sep) >2072.0 (4PM)
US 500 (Sep) >2070.5 (4PM)
```

## Intraday US SmallCap 2000 (4PM) Binary Contracts Added June 16, 2016

```
US SmallCap 2000 (Sep) >1145.8 (4PM)
US SmallCap 2000 (Sep) >1154.2 (4PM)
US SmallCap 2000 (Sep) >1152.8 (4PM)
US SmallCap 2000 (Sep) >1151.4 (4PM)
US SmallCap 2000 (Sep) >1150.0 (4PM)
US SmallCap 2000 (Sep) >1148.6 (4PM)
US SmallCap 2000 (Sep) >1147.2 (4PM)
```

## Intraday US Tech 100 (4PM) Binary Contracts Added June 16, 2016

```
US Tech 100 (Sep) >4421 (4PM)
US Tech 100 (Sep) >4457 (4PM)
US Tech 100 (Sep) >4453 (4PM)
US Tech 100 (Sep) >4449 (4PM)
US Tech 100 (Sep) >4445 (4PM)
US Tech 100 (Sep) >4441 (4PM)
US Tech 100 (Sep) >4437 (4PM)
US Tech 100 (Sep) >4433 (4PM)
US Tech 100 (Sep) >4429 (4PM)
US Tech 100 (Sep) >4425 (4PM)
```

#### Intraday Wall Street 30 (4PM) Binary Contracts Added June 16, 2016

Wall St 30 (Sep) >17638 (4PM)

Wall St 30 (Sep) >17650 (4PM)

Wall St 30 (Sep) >17662 (4PM)

Wall St 30 (Sep) >17674 (4PM)

Wall St 30 (Sep) >17686 (4PM)

Wall St 30 (Sep) >17698 (4PM)

Wall St 30 (Sep) >17710 (4PM)

## June 16, 2016

For the 12:05PM expiration Intraday 5-Minute Currency Binary contracts (AUD/USD, EUR/USD, GBP/USD, USD/JPY), four additional strikes were added, bringing the total listed strike levels for that expiration period to 9.

For the 12:10PM expiration, eight additional strike levels were added to the Intraday 5-Minute EUR/USD Binary contracts, bringing the total listed strike levels for the EUR/USD (12:10PM) 5-Minute Binary contract to 13.

For the 12:10PM expiration, four additional strike levels were added to the Intraday 5-Minute AUD/USD, GBP/USD, and USD/JPY Binary contracts, bringing the total listed strike levels for the AUD/USD, GBP/USD, and USD/JPY (12:10PM) 5-Minute Binary contract to 9.

For the 12:15PM expiration, eight additional strike levels were added to the Intraday 5-Minute EUR/USD and GBP/USD Binary contracts, bringing the total listed strike levels for the EUR/USD and GBP/USD(12:15PM) 5-Minute Binary contract to 13. All subsequent Intraday 5-Minute EUR/USD and GBP/USD Binary contracts for trade date June 16, 2016 were listed with 13 strikes levels.

For the 12:15PM expiration, four additional strike levels were added to the Intraday 5-Minute AUD/USD and USD/JPY Binary contracts, bringing the total listed strike levels for the AUD/USD and USD/JPY (12:15PM) 5-Minute Binary contract to 9. All subsequent Intraday 5-Minute AUD/USD and USD/JPY Binary contracts for trade date June 16, 2016 were listed with 9 strikes levels.

## June 16, 2016

Beginning with the 6:05PM expiration of the Intraday 5-Minute Currency Binary contracts (EUR/USD, GBP/USD, AUD/USD, and USD/JPY) and through the 3:10PM expiration of these contracts on trade day June 17, 2016, eight strike levels were added to each listing, bringing the total number of listed strike levels for each currency pair to 13.

For the 3:15PM expiration Intraday 5-Minute Currency Binary contracts (AUD/USD, EUR/USD, GBP/USD, USD/JPY), four additional strikes were added, bringing the total listed strike levels for that expiration period to 9.