



July 8, 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 July 5, 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 numerous additional strike levels on a discretionary basis in its Weekly, Daily, Intraday 2-Hour and 5-Minute Binary contracts, as well as in certain foreign currency variable payout contracts throughout the week of July 5, 2016.

Beginning with the 1:00pm ET expiration on July 5, 2016 in the 2-Hour Intraday EUR/GBP, GBP/JPY, and GBP/USD the number of strike levels that were auto-generated increased from 9 to 15. The increase in strike levels continued throughout the week until the close of business on July 8, 2016. Beginning with the 9:50am ET expiration on July 5, 2016 in the 5-Minute EUR/USD, GBP/USD, USD/JPY, and AUD/USD binary contracts, the number of strike levels that were auto-generated increased from 5 to 9, and remained this way throughout the week until the close of business on July 8, 2016. Additionally, manual strike levels were added in the Weekly, Daily, and Intraday currency, metals, and indices binaries. These strike levels are attached in Exhibit A. Additionally, beginning with the 9:50am ET expiration on July 5, 2015 in the 5-Minute GBP Binary contracts the strike width was increased throughout the week.

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](mailto:jaime.walsh@nadex.com).

Sincerely,



Jaime M. Walsh, Legal Counsel

## **EXHIBIT A**

### **Weekly GBP/USD Binary Contracts Added July 5, 2016**

GBP/USD > 1.2675 (3PM)  
GBP/USD > 1.2725 (3PM)  
GBP/USD > 1.2775 (3PM)  
GBP/USD > 1.2825 (3PM)  
GBP/USD > 1.2875 (3PM)  
GBP/USD > 1.2925 (3PM)

### **Weekly GBP/JPY Binary Contracts Added July 5, 2016**

GBP/JPY >128.75 (3PM)  
GBP/JPY >129.25 (3PM)  
GBP/JPY >129.75 (3PM)  
GBP/JPY >130.25 (3PM)  
GBP/JPY >130.75 (3PM)  
GBP/JPY >131.25 (3PM)  
GBP/JPY >131.75 (3PM)  
GBP/JPY >132.25 (3PM)  
GBP/JPY >132.75 (3PM)

### **Weekly US Tech 100 Binary Contracts Added July 5, 2016**

US Tech 100 (Sep) >4272 (4:15PM)  
US Tech 100 (Sep) >4284 (4:15PM)  
US Tech 100 (Sep) >4296 (4:15PM)  
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)

### **Weekly Germany 30 Binary Contracts Added July 6, 2016**

Germany 30 (Sep) >9025 (4PM)  
Germany 30 (Sep) >9025 (4PM)  
Germany 30 (Sep) >9075 (4PM)  
Germany 30 (Sep) >9075 (4PM)  
Germany 30 (Sep) >9125 (4PM)  
Germany 30 (Sep) >9125 (4PM)  
Germany 30 (Sep) >9175 (4PM)  
Germany 30 (Sep) >9175 (4PM)  
Germany 30 (Sep) >9225 (4PM)

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Germany 30 (Sep) >9225 (4PM)  
Germany 30 (Sep) >9275 (4PM)  
Germany 30 (Sep) >9275 (4PM)  
Germany 30 (Sep) >9325 (4PM)  
Germany 30 (Sep) >9325 (4PM)  
Germany 30 (Sep) >9375 (4PM)  
Germany 30 (Sep) >9375 (4PM)

**Daily US Tech 100 Binary Contracts Added July 5, 2016**

US Tech 100 (Sep) >4340 (4:15PM)  
US Tech 100 (Sep) >4396 (4:15PM)  
US Tech 100 (Sep) >4392 (4:15PM)  
US Tech 100 (Sep) >4388 (4:15PM)  
US Tech 100 (Sep) >4384 (4:15PM)  
US Tech 100 (Sep) >4380 (4:15PM)  
US Tech 100 (Sep) >4376 (4:15PM)  
US Tech 100 (Sep) >4372 (4:15PM)  
US Tech 100 (Sep) >4368 (4:15PM)  
US Tech 100 (Sep) >4364 (4:15PM)  
US Tech 100 (Sep) >4360 (4:15PM)  
US Tech 100 (Sep) >4356 (4:15PM)  
US Tech 100 (Sep) >4352 (4:15PM)  
US Tech 100 (Sep) >4348 (4:15PM)

**Daily Silver Binary Contracts Added July 5, 2016**

Silver (Sep) >19.65 (1:25PM)  
Silver (Sep) >19.70 (1:25PM)  
Silver (Sep) >19.75 (1:25PM)  
Silver (Sep) >19.80 (1:25PM)  
Silver (Sep) >19.85 (1:25PM)  
Silver (Sep) >19.90 (1:25PM)  
Silver (Sep) >19.95 (1:25PM)  
Silver (Sep) >20.00 (1:25PM)

**Daily GBP/JPY Binary Contracts Added July 5, 2016**

GBP/JPY >132.20 (11AM)  
GBP/JPY >132.40 (11AM)  
GBP/JPY >132.60 (11AM)  
GBP/JPY >132.80 (11AM)  
GBP/JPY >133.00 (11AM)  
GBP/JPY >133.20 (11AM)

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GBP/JPY >133.40 (11AM)  
GBP/JPY >133.60 (11AM)  
GBP/JPY >133.80 (11AM)  
GBP/JPY >134.00 (11AM)  
GBP/USD >1.2960 (11AM)  
GBP/USD >1.2980 (11AM)  
GBP/USD >1.3000 (11AM)  
GBP/USD >1.3020 (11AM)  
GBP/USD >1.3040 (11AM)  
GBP/USD >1.3060 (11AM)

**Daily GBP/JPY Binary Contracts Added July 5, 2016**

GBP/JPY >131.20 (3PM)  
GBP/JPY >131.40 (3PM)  
GBP/JPY >131.60 (3PM)  
GBP/JPY >131.80 (3PM)  
GBP/JPY >132.00 (3PM)  
GBP/JPY >132.20 (3PM)  
GBP/JPY >132.40 (3PM)  
GBP/JPY >132.60 (3PM)  
GBP/JPY >132.80 (3PM)  
GBP/JPY >133.00 (3PM)  
GBP/JPY >133.20 (3PM)  
GBP/JPY >133.40 (3PM)  
GBP/JPY >133.60 (3PM)  
GBP/JPY >133.80 (3PM)  
GBP/JPY >134.00 (3PM)

**Daily GBP/USD Binary Contracts Added July 5, 2016**

GBP/USD >1.2960 (3PM)  
GBP/USD >1.2980 (3PM)  
GBP/USD >1.3000 (3PM)  
GBP/USD >1.3020 (3PM)  
GBP/USD >1.3040 (3PM)  
GBP/USD >1.3060 (3PM)

**Daily US SmallCap 2000 Binary Contracts Added July 5, 2016**

US SmallCap 2000 (Sep) >1116.0 (4:15PM)  
US SmallCap 2000 (Sep) >1118.0 (4:15PM)  
US SmallCap 2000 (Sep) >1120.0 (4:15PM)

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US SmallCap 2000 (Sep) >1122.0 (4:15PM)  
US SmallCap 2000 (Sep) >1124.0 (4:15PM)  
US SmallCap 2000 (Sep) >1126.0 (4:15PM)  
US SmallCap 2000 (Sep) >1128.0 (4:15PM)  
US SmallCap 2000 (Sep) >1130.0 (4:15PM)  
US SmallCap 2000 (Sep) >1132.0 (4:15PM)  
US SmallCap 2000 (Sep) >1134.0 (4:15PM)

**Daily Wall Street 30 Binary Contracts Added July 5, 2016**

Wall St 30 (Sep) >17560 (4:15PM)  
Wall St 30 (Sep) >17580 (4:15PM)  
Wall St 30 (Sep) >17600 (4:15PM)  
Wall St 30 (Sep) >17620 (4:15PM)  
Wall St 30 (Sep) >17640 (4:15PM)  
Wall St 30 (Sep) >17660 (4:15PM)

**Daily US 500 Binary Contracts Added July 5, 2016**

US 500 (Sep) >2052.0 (4:15PM)  
US 500 (Sep) >2055.0 (4:15PM)  
US 500 (Sep) >2058.0 (4:15PM)  
US 500 (Sep) >2061.0 (4:15PM)  
US 500 (Sep) >2064.0 (4:15PM)  
US 500 (Sep) >2067.0 (4:15PM)

**Intraday GBP/USD Binary Contracts Added July 5, 2016**

GBP/USD >1.3001 (11AM)  
GBP/USD >1.3051 (11AM)  
GBP/USD >1.3041 (11AM)  
GBP/USD >1.3031 (11AM)  
GBP/USD >1.3021 (11AM)  
GBP/USD >1.3011 (11AM)

**Intraday GBP/JPY Binary Contracts Added July 5, 2016**

GBP/JPY >132.34 (11AM)  
GBP/JPY >132.44 (11AM)  
GBP/JPY >132.54 (11AM)  
GBP/JPY >132.64 (11AM)  
GBP/JPY >132.74 (11AM)  
GBP/JPY >132.84 (11AM)  
GBP/JPY >132.94 (11AM)

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**Intraday GBP/USD Binary Contracts Added July 5, 2016**

GBP/USD >1.3110 (12PM)  
GBP/USD >1.3120 (12PM)  
GBP/USD >1.3130 (12PM)  
GBP/USD >1.3140 (12PM)  
GBP/USD >1.3150 (12PM)  
GBP/USD >1.3160 (12PM)  
GBP/USD >1.3170 (12PM)

**Daily US Tech 100 Binary Contracts Added July 6, 2016**

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) >4324 (4:15PM)  
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) >4364 (4:15PM)

**Daily GBP/JPY Binary Contracts Added July 6, 2016**

GBP/JPY >129.00 (3PM)  
GBP/JPY >129.20 (3PM)  
GBP/JPY >129.40 (3PM)  
GBP/JPY >129.60 (3PM)  
GBP/JPY >129.80 (3PM)  
GBP/JPY >130.00 (3PM)  
GBP/JPY >130.20 (3PM)  
GBP/JPY >130.40 (3PM)

**Intraday Gold Binary Contracts Added July 6, 2016**

Gold (Aug) >1362.7 (11AM)  
Gold (Aug) >1363.7 (11AM)

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Gold (Aug) >1364.7 (11AM)  
Gold (Aug) >1365.7 (11AM)  
Gold (Aug) >1366.7 (11AM)  
Gold (Aug) >1367.7 (11AM)  
Gold (Aug) >1362.4 (12PM)  
Gold (Aug) >1363.4 (12PM)  
Gold (Aug) >1364.4 (12PM)  
Gold (Aug) >1365.4 (12PM)  
Gold (Aug) >1366.4 (12PM)

**Intraday GBP/USD Binary Contracts Added July 6, 2016**

GBP/USD >1.2839 (11AM)  
GBP/USD >1.2849 (11AM)  
GBP/USD >1.2859 (11AM)  
GBP/USD >1.2869 (11AM)  
GBP/USD >1.2879 (11AM)  
GBP/USD >1.2820 (12PM)  
GBP/USD >1.2830 (12PM)  
GBP/USD >1.2840 (12PM)  
GBP/USD >1.2850 (12PM)  
GBP/USD >1.2860 (12PM)

**Intraday US 500 Binary Contracts Added July 6, 2016**

US 500 (Sep) >2086.5 (1PM)  
US 500 (Sep) >2094.0 (1PM)  
US 500 (Sep) >2092.5 (1PM)  
US 500 (Sep) >2091.0 (1PM)  
US 500 (Sep) >2089.5 (1PM)  
US 500 (Sep) >2088.0 (1PM)

**Intraday US Tech 100 Binary Contracts Added July 6, 2016**

US Tech 100 (Sep) >4434 (1PM)  
US Tech 100 (Sep) >4454 (1PM)  
US Tech 100 (Sep) >4450 (1PM)  
US Tech 100 (Sep) >4446 (1PM)  
US Tech 100 (Sep) >4442 (1PM)  
US Tech 100 (Sep) >4438 (1PM)

**Intraday Wall Street 30 Binary Contracts Added July 6, 2016**

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Wall St 30 (Sep) >17777 (1PM)  
Wall St 30 (Sep) >17789 (1PM)  
Wall St 30 (Sep) >17801 (1PM)  
Wall St 30 (Sep) >17813 (1PM)  
Wall St 30 (Sep) >17825 (1PM)  
Wall St 30 (Sep) >17837 (1PM)

**Daily US Tech 100 Binary Contracts Added July 8, 2016**

US Tech 100 (Sep) >4498 (4:15PM)  
US Tech 100 (Sep) >4554 (4:15PM)  
US Tech 100 (Sep) >4550 (4:15PM)  
US Tech 100 (Sep) >4546 (4:15PM)  
US Tech 100 (Sep) >4542 (4:15PM)  
US Tech 100 (Sep) >4538 (4:15PM)  
US Tech 100 (Sep) >4534 (4:15PM)  
US Tech 100 (Sep) >4530 (4:15PM)  
US Tech 100 (Sep) >4526 (4:15PM)  
US Tech 100 (Sep) >4522 (4:15PM)  
US Tech 100 (Sep) >4518 (4:15PM)  
US Tech 100 (Sep) >4514 (4:15PM)  
US Tech 100 (Sep) >4510 (4:15PM)  
US Tech 100 (Sep) >4506 (4:15PM)  
US Tech 100 (Sep) >4502 (4:15PM)

**Daily Wall Street 30 Binary Contracts Added July 8, 2016**

Wall St 30 (Sep) >18000 (4:15PM)  
Wall St 30 (Sep) >18180 (4:15PM)  
Wall St 30 (Sep) >18160 (4:15PM)  
Wall St 30 (Sep) >18140 (4:15PM)  
Wall St 30 (Sep) >18120 (4:15PM)  
Wall St 30 (Sep) >18100 (4:15PM)  
Wall St 30 (Sep) >18080 (4:15PM)  
Wall St 30 (Sep) >18060 (4:15PM)  
Wall St 30 (Sep) >18040 (4:15PM)  
Wall St 30 (Sep) >18020 (4:15PM)

**Daily Germany 30 Binary Contracts Added July 8, 2016**

Germany 30 (Sep) >9600 (4PM)  
Germany 30 (Sep) >9680 (4PM)  
Germany 30 (Sep) >9660 (4PM)  
Germany 30 (Sep) >9640 (4PM)

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Germany 30 (Sep) >9620 (4PM)

**Daily US SmallCap 2000 Binary Contracts Added July 8, 2016**

US SmallCap 2000 (Sep) >1168.0 (4:15PM)

US SmallCap 2000 (Sep) >1170.0 (4:15PM)

US SmallCap 2000 (Sep) >1172.0 (4:15PM)

US SmallCap 2000 (Sep) >1174.0 (4:15PM)

US SmallCap 2000 (Sep) >1176.0 (4:15PM)

US SmallCap 2000 (Sep) >1178.0 (4:15PM)

US SmallCap 2000 (Sep) >1180.0 (4:15PM)

US SmallCap 2000 (Sep) >1182.0 (4:15PM)

US SmallCap 2000 (Sep) >1184.0 (4:15PM)

US SmallCap 2000 (Sep) >1186.0 (4:15PM)

**Daily US 500 Binary Contracts Added July 8, 2016**

US 500 (Sep) >2122.0 (4:15PM)

US 500 (Sep) >2125.0 (4:15PM)

US 500 (Sep) >2128.0 (4:15PM)

US 500 (Sep) >2131.0 (4:15PM)

US 500 (Sep) >2134.0 (4:15PM)

US 500 (Sep) >2137.0 (4:15PM)