



August 24, 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 on August 19, 20 and 21, 2015 - 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 Tech 100 and Wall Street 30 30 Binary contracts on August 19. Additionally, Nadex added additional strike levels in its Daily US Tech 100, Wall Street 30, and US 500 Binary contracts on August 20, 2015. Finally, Nadex added additional strike levels on a discretionary basis in its Daily US Tech 100, Wall Street 30, US 500, and US SmallCap 2000 Binary contracts on August 21, 2015. Nadex returned to its regular listing schedule for all contracts on Monday, August 24, 2015. Additional strikes created for the week of August 17, 2015 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](mailto:jaime.walsh@nadex.com).

Sincerely,

Jaime M. Walsh  
Legal Counsel

## EXHIBIT A

### Daily US Tech 100 Binary Strikes Added on August 19, 2015

- 1) US Tech 100 (Sep) >4456 (4:15PM)
- 2) US Tech 100 (Sep) >4460 (4:15PM)
- 3) US Tech 100 (Sep) >4464 (4:15PM)
- 4) US Tech 100 (Sep) >4468 (4:15PM)
- 5) US Tech 100 (Sep) >4472 (4:15PM)
- 6) US Tech 100 (Sep) >4476 (4:15PM)
- 7) US Tech 100 (Sep) >4480 (4:15PM)
- 8) US Tech 100 (Sep) >4484 (4:15PM)
- 9) US Tech 100 (Sep) >4488 (4:15PM)
- 10) US Tech 100 (Sep) >4492 (4:15PM)
- 11) US Tech 100 (Sep) >4496 (4:15PM)
- 12) US Tech 100 (Sep) >4500 (4:15PM)

### Daily Wall Street 30 Binary Strikes Added on August 19, 2015

- 1) Wall Street 30 (Sep) >17080 (4:15PM)
- 2) Wall Street 30 (Sep) >17100 (4:15PM)
- 3) Wall Street 30 (Sep) >17120 (4:15PM)
- 4) Wall Street 30 (Sep) >17140 (4:15PM)
- 5) Wall Street 30 (Sep) >17160 (4:15PM)
- 6) Wall Street 30 (Sep) >17180 (4:15PM)
- 7) Wall Street 30 (Sep) >17200 (4:15PM)
- 8) Wall Street 30 (Sep) >17220 (4:15PM)
- 9) Wall Street 30 (Sep) >17240 (4:15PM)
- 10) Wall Street 30 (Sep) >17260 (4:15PM)

### Daily US Tech 100 Binary Strikes Added on August 20, 2015

- 1) US Tech 100 (Sep) >4364 (4:15PM)
- 2) US Tech 100 (Sep) >4368 (4:15PM)
- 3) US Tech 100 (Sep) >4372 (4:15PM)
- 4) US Tech 100 (Sep) >4376 (4:15PM)
- 5) US Tech 100 (Sep) >4380 (4:15PM)
- 6) US Tech 100 (Sep) >4384 (4:15PM)
- 7) US Tech 100 (Sep) >4388 (4:15PM)
- 8) US Tech 100 (Sep) >4392 (4:15PM)
- 9) US Tech 100 (Sep) >4396 (4:15PM)

- 10) US Tech 100 (Sep) >4400 (4:15PM)
- 11) US Tech 100 (Sep) >4404 (4:15PM)
- 12) US Tech 100 (Sep) >4408 (4:15PM)
- 13) US Tech 100 (Sep) >4412 (4:15PM)
- 14) US Tech 100 (Sep) >4416 (4:15PM)
- 15) US Tech 100 (Sep) >4420 (4:15PM)
- 16) US Tech 100 (Sep) >4424 (4:15PM)
- 17) US Tech 100 (Sep) >4428 (4:15PM)
- 18) US Tech 100 (Sep) >4432 (4:15PM)
- 19) US Tech 100 (Sep) >4436 (4:15PM)
- 20) US Tech 100 (Sep) >4440 (4:15PM)
- 21) US Tech 100 (Sep) >4444 (4:15PM)
- 22) US Tech 100 (Sep) >4448 (4:15PM)
- 23) US Tech 100 (Sep) >4452 (4:15PM)
- 24) US Tech 100 (Sep) >4456 (4:15PM)
- 25) US Tech 100 (Sep) >4460 (4:15PM)

#### **Daily Wall Street 30 Binary Strikes Added on August 20, 2015**

- 1) Wall Street 30 (Sep) >16850 (4:15PM)
- 2) Wall Street 30 (Sep) >16870 (4:15PM)
- 3) Wall Street 30 (Sep) >16890 (4:15PM)
- 4) Wall Street 30 (Sep) >16910 (4:15PM)
- 5) Wall Street 30 (Sep) >16930 (4:15PM)
- 6) Wall Street 30 (Sep) >16950 (4:15PM)
- 7) Wall Street 30 (Sep) >16970 (4:15PM)
- 8) Wall Street 30 (Sep) >16990 (4:15PM)
- 9) Wall Street 30 (Sep) >17010 (4:15PM)
- 10) Wall Street 30 (Sep) >17030 (4:15PM)
- 11) Wall Street 30 (Sep) >17050 (4:15PM)
- 12) Wall Street 30 (Sep) >17070 (4:15PM)

#### **Daily US 500 Binary Strikes Added on August 20, 2015**

- 1) US 500 (Sep) >2025.0 (4:15PM)
- 2) US 500 (Sep) >2028.0 (4:15PM)
- 3) US 500 (Sep) >2031.0 (4:15PM)
- 4) US 500 (Sep) >2034.0 (4:15PM)
- 5) US 500 (Sep) >2037.0 (4:15PM)
- 6) US 500 (Sep) >2040.0 (4:15PM)

#### **Daily US Tech 100 Binary Strikes Added on August 21, 2015**

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

US Toll-Free +1 (877) 77 NADEX info@nadex.com www.nadex.com

- 1) US Tech 100 (Sep) >4256 (4:15PM)
- 2) US Tech 100 (Sep) >4260 (4:15PM)
- 3) US Tech 100 (Sep) >4264 (4:15PM)
- 4) US Tech 100 (Sep) >4268 (4:15PM)
- 5) US Tech 100 (Sep) >4272 (4:15PM)
- 6) US Tech 100 (Sep) >4276 (4:15PM)
- 7) US Tech 100 (Sep) >4280 (4:15PM)
- 8) US Tech 100 (Sep) >4284 (4:15PM)
- 9) US Tech 100 (Sep) >4288 (4:15PM)
- 10) US Tech 100 (Sep) >4292 (4:15PM)
- 11) US Tech 100 (Sep) >4296 (4:15PM)
- 12) US Tech 100 (Sep) >4300 (4:15PM)
- 13) US Tech 100 (Sep) >4304 (4:15PM)
- 14) US Tech 100 (Sep) >4308 (4:15PM)
- 15) US Tech 100 (Sep) >4312 (4:15PM)
- 16) US Tech 100 (Sep) >4316 (4:15PM)

#### **Daily Wall Street 30 Binary Strikes Added on August 21, 2015**

- 1) Wall Street 30 (Sep) >16510 (4:15PM)
- 2) Wall Street 30 (Sep) >16530 (4:15PM)
- 3) Wall Street 30 (Sep) >16550 (4:15PM)
- 4) Wall Street 30 (Sep) >16570 (4:15PM)
- 5) Wall Street 30 (Sep) >16590 (4:15PM)
- 6) Wall Street 30 (Sep) >16610 (4:15PM)
- 7) Wall Street 30 (Sep) >16630 (4:15PM)
- 8) Wall Street 30 (Sep) >16650 (4:15PM)
- 9) Wall Street 30 (Sep) >16670 (4:15PM)
- 10) Wall Street 30 (Sep) >16690 (4:15PM)
- 11) Wall Street 30 (Sep) >16710 (4:15PM)

#### **Daily US 500 Binary Strikes Added on August 21, 2015**

- 1) US 500 (Sep) >1975.0 (4:15PM)
- 2) US 500 (Sep) >1978.0 (4:15PM)
- 3) US 500 (Sep) >1981.0 (4:15PM)
- 4) US 500 (Sep) >1984.0 (4:15PM)
- 5) US 500 (Sep) >1987.0 (4:15PM)
- 6) US 500 (Sep) >1990.0 (4:15PM)
- 7) US 500 (Sep) >1993.0 (4:15PM)
- 8) US 500 (Sep) >1996.0 (4:15PM)

**Daily US SmallCap 2000 Binary Strikes Added on August 21, 2015**

- 1) US SmallCap 2000 (Sep) >1138.0 (4:15PM)
- 2) US SmallCap 2000 (Sep) >1140.0 (4:15PM)
- 3) US SmallCap 2000 (Sep) >1142.0 (4:15PM)
- 4) US SmallCap 2000 (Sep) >1144.0 (4:15PM)
- 5) US SmallCap 2000 (Sep) >1146.0 (4:15PM)
- 6) US SmallCap 2000 (Sep) >1148.0 (4:15PM)
- 7) US SmallCap 2000 (Sep) >1150.0 (4:15PM)
- 8) US SmallCap 2000 (Sep) >1152.0 (4:15PM)