

September 18, 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 for the Week of September 14, 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 5-Minute Currency Binary contracts with expirations beginning at 2:30pm ET and ending at 3:55pm ET on Thursday, September 17, 2015. Nadex returned to its regular listing schedule for these contracts on September 18, 2015. Additionally, Nadex added additional discretionary strikes in its Daily US 500, US SmallCap 2000, US Tech 100, and Wall Street 30 Binary contracts on September 18, 2015 due to volatility in the underlying markets. Nadex plans to return to its regular listing schedule for these contracts on Monday, September 21, 2015.

Additional strikes created on September 17 and 18, 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.

Sincerely,

Jaime M. Walsh Legal Counsel

### **EXHIBIT A**

## 5-Minute Currency Contracts Added September 17, 2015

EUR/USD >1.1377 (2:30PM) EUR/USD >1.1380 (2:30PM) EUR/USD >1.1398 (2:30PM) EUR/USD >1.1401 (2:30PM) GBP/USD >1.5577 (2:30PM) GBP/USD >1.5580 (2:30PM) GBP/USD >1.5598 (2:30PM) GBP/USD >1.5601 (2:30PM) AUD/USD >.7211 (2:30PM) AUD/USD >.7214 (2:30PM) AUD/USD >.7232 (2:30PM) AUD/USD >.7235 (2:30PM) USD/JPY >120.28 (2:30PM) USD/JPY >120.31 (2:30PM) USD/JPY >120.49 (2:30PM) USD/JPY >120.52 (2:30PM) EUR/USD >1.1363 (2:35PM) EUR/USD >1.1366 (2:35PM) EUR/USD >1.1384 (2:35PM) EUR/USD >1.1387 (2:35PM) GBP/USD >1.5567 (2:35PM) GBP/USD >1.5570 (2:35PM) GBP/USD >1.5588 (2:35PM) GBP/USD >1.5591 (2:35PM) AUD/USD >.7202 (2:35PM) AUD/USD >.7205 (2:35PM) AUD/USD >.7223 (2:35PM) AUD/USD >.7226 (2:35PM) USD/JPY >120.21 (2:35PM) USD/JPY >120.24 (2:35PM) USD/JPY >120.42 (2:35PM) USD/JPY >120.45 (2:35PM) EUR/USD >1.1388 (2:40PM) EUR/USD >1.1391 (2:40PM) EUR/USD >1.1409 (2:40PM) EUR/USD >1.1412 (2:40PM) GBP/USD >1.5589 (2:40PM)

GBP/USD >1.5592 (2:40PM)

```
GBP/USD >1.5610 (2:40PM)
GBP/USD >1.5613 (2:40PM)
```

AUD/USD >.7219 (2:40PM)

AUD/USD >.7222 (2:40PM)

AUD/USD >.7240 (2:40PM)

AUD/USD >.7243 (2:40PM)

LICE (IDV: 420 OF (2.40D) 4)

USD/JPY >120.05 (2:40PM)

USD/JPY >120.08 (2:40PM)

USD/JPY >120.26 (2:40PM)

USD/JPY >120.29 (2:40PM)

EUR/USD >1.1379 (2:45PM)

EUR/USD >1.1382 (2:45PM)

EUR/USD >1.1400 (2:45PM)

EUR/USD >1.1403 (2:45PM)

GBP/USD >1.5590 (2:45PM)

GBP/USD >1.5593 (2:45PM)

GBP/USD >1.5611 (2:45PM)

GBP/USD >1.5614 (2:45PM)

AUD/USD >.7224 (2:45PM)

AUD/USD >.7227 (2:45PM)

AUD/USD >.7245 (2:45PM)

AUD/USD >.7248 (2:45PM)

USD/JPY >120.05 (2:45PM)

USD/JPY >120.08 (2:45PM)

USD/JPY >120.26 (2:45PM)

USD/JPY >120.29 (2:45PM)

EUR/USD >1.1384 (2:50PM)

2.501 W

EUR/USD >1.1387 (2:50PM) EUR/USD >1.1405 (2:50PM)

EUR/USD >1.1408 (2:50PM)

GBP/USD >1.5603 (2:50PM)

GBP/USD >1.5606 (2:50PM)

GBP/USD >1.5624 (2:50PM)

GBP/USD >1.5627 (2:50PM)

AUD/USD >.7236 (2:50PM)

(2.50)

AUD/USD >.7239 (2:50PM) AUD/USD >.7257 (2:50PM)

AUD/USD >.7260 (2:50PM)

AUD/03D >./200 (2.30FIVI)

USD/JPY >120.06 (2:50PM)

USD/JPY >120.09 (2:50PM)

USD/JPY >120.27 (2:50PM)

USD/JPY >120.30 (2:50PM)

```
EUR/USD >1.1381 (2:55PM)
EUR/USD >1.1384 (2:55PM)
```

EUR/USD >1.1402 (2:55PM)

EUR/USD >1.1405 (2:55PM)

GBP/USD >1.5607 (2:55PM)

GBP/USD >1.5610 (2:55PM)

GBP/USD >1.5628 (2:55PM)

GBP/USD >1.5631 (2:55PM)

AUD/USD >.7249 (2:55PM)

AUD/USD >.7252 (2:55PM)

AUD/USD >.7270 (2:55PM)

AUD/USD >.7273 (2:55PM)

USD/JPY >120.20 (2:55PM)

USD/JPY >120.23 (2:55PM)

USD/JPY >120.41 (2:55PM)

USD/JPY >120.44 (2:55PM)

EUR/USD >1.1386 (3:05PM)

EUR/USD >1.1389 (3:05PM)

EUR/USD >1.1407 (3:05PM)

EUR/USD >1.1410 (3:05PM)

GBP/USD >1.5604 (3:05PM)

GBP/USD >1.5607 (3:05PM)

GBP/USD >1.5625 (3:05PM)

GBP/USD >1.5628 (3:05PM)

AUD/USD >.7252 (3:05PM)

AUD/USD >.7255 (3:05PM)

AUD/USD >.7273 (3:05PM)

AUD/USD >.7276 (3:05PM)

USD/JPY >120.08 (3:05PM)

USD/JPY >120.11 (3:05PM)

USD/JPY >120.29 (3:05PM)

USD/JPY >120.32 (3:05PM)

EUR/USD >1.1372 (3:10PM)

EUR/USD >1.1375 (3:10PM)

EUR/USD >1.1393 (3:10PM)

EUR/USD >1.1396 (3:10PM)

GBP/USD >1.5595 (3:10PM)

GBP/USD >1.5598 (3:10PM)

GBP/USD >1.5616 (3:10PM)

GBP/USD >1.5619 (3:10PM)

AUD/USD >.7235 (3:10PM)

AUD/USD >.7238 (3:10PM)

```
AUD/USD >.7256 (3:10PM)
AUD/USD >.7259 (3:10PM)
USD/JPY >120.20 (3:10PM)
USD/JPY >120.23 (3:10PM)
USD/JPY >120.41 (3:10PM)
USD/JPY >120.44 (3:10PM)
EUR/USD >1.1374 (3:15PM)
EUR/USD >1.1377 (3:15PM)
EUR/USD >1.1395 (3:15PM)
EUR/USD >1.1398 (3:15PM)
GBP/USD >1.5591 (3:15PM)
GBP/USD >1.5594 (3:15PM)
GBP/USD >1.5612 (3:15PM)
GBP/USD >1.5615 (3:15PM)
AUD/USD >.7219 (3:15PM)
AUD/USD >.7222 (3:15PM)
AUD/USD >.7240 (3:15PM)
AUD/USD >.7243 (3:15PM)
USD/JPY >120.09 (3:15PM)
USD/JPY >120.12 (3:15PM)
USD/JPY >120.30 (3:15PM)
USD/JPY >120.33 (3:15PM)
EUR/USD >1.1382 (3:20PM)
EUR/USD >1.1385 (3:20PM)
EUR/USD >1.1403 (3:20PM)
EUR/USD >1.1406 (3:20PM)
GBP/USD >1.5595 (3:20PM)
GBP/USD >1.5598 (3:20PM)
GBP/USD >1.5616 (3:20PM)
GBP/USD >1.5619 (3:20PM)
AUD/USD >.7219 (3:20PM)
AUD/USD >.7222 (3:20PM)
AUD/USD >.7240 (3:20PM)
AUD/USD >.7243 (3:20PM)
USD/JPY >120.02 (3:20PM)
USD/JPY >120.05 (3:20PM)
USD/JPY >120.23 (3:20PM)
USD/JPY >120.26 (3:20PM)
EUR/USD >1.1393 (3:25PM)
EUR/USD >1.1396 (3:25PM)
```

EUR/USD >1.1414 (3:25PM) EUR/USD >1.1417 (3:25PM)

```
GBP/USD >1.5597 (3:25PM)
GBP/USD >1.5600 (3:25PM)
GBP/USD >1.5618 (3:25PM)
GBP/USD >1.5618 (3:25PM)
GBP/USD >1.5621 (3:25PM)
AUD/USD >.7212 (3:25PM)
AUD/USD >.7215 (3:25PM)
AUD/USD >.7233 (3:25PM)
AUD/USD >.7236 (3:25PM)
USD/JPY >120.01 (3:25PM)
USD/JPY >120.04 (3:25PM)
USD/JPY >120.22 (3:25PM)
USD/JPY >120.25 (3:25PM)
EUR/USD >1.1397 (3:30PM)
EUR/USD >1.1418 (3:30PM)
```

GBP/USD >1.5598 (3:30PM) GBP/USD >1.5616 (3:30PM) GBP/USD >1.5619 (3:30PM)

AUD/USD >.7182 (3:30PM) AUD/USD >.7185 (3:30PM) AUD/USD >.7203 (3:30PM)

AUD/USD >.7206 (3:30PM) USD/JPY >119.80 (3:30PM) USD/JPY >119.83 (3:30PM) USD/JPY >120.01 (3:30PM) USD/JPY >120.04 (3:30PM)

EUR/USD >1.1391 (3:35PM) EUR/USD >1.1394 (3:35PM) EUR/USD >1.1412 (3:35PM) EUR/USD >1.1415 (3:35PM)

GBP/USD >1.5586 (3:35PM) GBP/USD >1.5589 (3:35PM) GBP/USD >1.5607 (3:35PM)

GBP/USD >1.5610 (3:35PM) AUD/USD >.7176 (3:35PM)

AUD/USD >.7179 (3:35PM) AUD/USD >.7197 (3:35PM)

AUD/USD >.7200 (3:35PM)

USD/JPY >119.87 (3:35PM)

USD/JPY >119.90 (3:35PM)

```
USD/JPY >120.08 (3:35PM)
USD/JPY >120.11 (3:35PM)
EUR/USD >1.1409 (3:40PM)
EUR/USD >1.1412 (3:40PM)
EUR/USD >1.1430 (3:40PM)
EUR/USD >1.1433 (3:40PM)
GBP/USD >1.5597 (3:40PM)
GBP/USD >1.5600 (3:40PM)
GBP/USD >1.5618 (3:40PM)
GBP/USD >1.5621 (3:40PM)
AUD/USD >.7191 (3:40PM)
AUD/USD >.7194 (3:40PM)
AUD/USD >.7212 (3:40PM)
AUD/USD >.7215 (3:40PM)
USD/JPY >119.86 (3:40PM)
USD/JPY >119.89 (3:40PM)
USD/JPY >120.07 (3:40PM)
USD/JPY >120.10 (3:40PM)
EUR/USD >1.1411 (3:45PM)
EUR/USD >1.1414 (3:45PM)
EUR/USD >1.1432 (3:45PM)
EUR/USD >1.1435 (3:45PM)
GBP/USD >1.5600 (3:45PM)
GBP/USD >1.5603 (3:45PM)
GBP/USD >1.5621 (3:45PM)
GBP/USD >1.5624 (3:45PM)
AUD/USD >.7188 (3:45PM)
AUD/USD >.7191 (3:45PM)
AUD/USD >.7209 (3:45PM)
AUD/USD >.7212 (3:45PM)
USD/JPY >119.83 (3:45PM)
USD/JPY >119.86 (3:45PM)
USD/JPY >120.04 (3:45PM)
USD/JPY >120.07 (3:45PM)
EUR/USD >1.1421 (3:50PM)
EUR/USD >1.1424 (3:50PM)
EUR/USD >1.1442 (3:50PM)
EUR/USD >1.1445 (3:50PM)
GBP/USD >1.5582 (3:50PM)
GBP/USD >1.5585 (3:50PM)
GBP/USD >1.5603 (3:50PM)
```

GBP/USD >1.5606 (3:50PM)

```
AUD/USD >.7189 (3:50PM)
AUD/USD >.7192 (3:50PM)
AUD/USD >.7210 (3:50PM)
AUD/USD >.7213 (3:50PM)
USD/JPY >119.85 (3:50PM)
USD/JPY >119.88 (3:50PM)
USD/JPY >120.06 (3:50PM)
USD/JPY >120.09 (3:50PM)
EUR/USD >1.1419 (3:55PM)
EUR/USD >1.1422 (3:55PM)
EUR/USD >1.1440 (3:55PM)
EUR/USD >1.1443 (3:55PM)
GBP/USD >1.5580 (3:55PM)
GBP/USD >1.5583 (3:55PM)
GBP/USD >1.5601 (3:55PM)
GBP/USD >1.5604 (3:55PM)
AUD/USD >.7182 (3:55PM)
AUD/USD >.7185 (3:55PM)
AUD/USD >.7203 (3:55PM)
AUD/USD >.7206 (3:55PM)
USD/JPY >119.85 (3:55PM)
USD/JPY >119.88 (3:55PM)
USD/JPY >120.06 (3:55PM)
```

USD/JPY >120.09 (3:55PM)

#### Daily US SmallCap 2000 Binary Contracts Added September 18, 2015

```
US SmallCap 2000 (Dec) >1133.0 (4:15PM)
US SmallCap 2000 (Dec) >1153.0 (4:15PM)
US SmallCap 2000 (Dec) >1151.0 (4:15PM)
US SmallCap 2000 (Dec) >1149.0 (4:15PM)
US SmallCap 2000 (Dec) >1147.0 (4:15PM)
US SmallCap 2000 (Dec) >1145.0 (4:15PM)
US SmallCap 2000 (Dec) >1143.0 (4:15PM)
US SmallCap 2000 (Dec) >1141.0 (4:15PM)
US SmallCap 2000 (Dec) >1139.0 (4:15PM)
US SmallCap 2000 (Dec) >1137.0 (4:15PM)
US SmallCap 2000 (Dec) >1137.0 (4:15PM)
US SmallCap 2000 (Dec) >1135.0 (4:15PM)
```

# **Daily US Tech 100 Binary Contracts Added September 18, 2015**

US Tech 100 (Dec) >4248 (4:15PM) US Tech 100 (Dec) >4324 (4:15PM) US Tech 100 (Dec) >4320 (4:15PM) US Tech 100 (Dec) >4316 (4:15PM) US Tech 100 (Dec) >4312 (4:15PM) US Tech 100 (Dec) >4308 (4:15PM) US Tech 100 (Dec) >4304 (4:15PM) US Tech 100 (Dec) >4300 (4:15PM) US Tech 100 (Dec) >4296 (4:15PM) US Tech 100 (Dec) >4292 (4:15PM) US Tech 100 (Dec) >4288 (4:15PM) US Tech 100 (Dec) >4284 (4:15PM) US Tech 100 (Dec) >4280 (4:15PM) US Tech 100 (Dec) >4276 (4:15PM) US Tech 100 (Dec) >4272 (4:15PM) US Tech 100 (Dec) >4268 (4:15PM) US Tech 100 (Dec) >4264 (4:15PM) US Tech 100 (Dec) >4260 (4:15PM) US Tech 100 (Dec) >4256 (4:15PM)

US Tech 100 (Dec) >4252 (4:15PM)

# Daily Wall Street 30 Binary Contracts Added September 18, 2015

Wall St 30 (Dec) >15980 (4:15PM) Wall St 30 (Dec) >16360 (4:15PM) Wall St 30 (Dec) >16340 (4:15PM) Wall St 30 (Dec) >16320 (4:15PM) Wall St 30 (Dec) >16300 (4:15PM) Wall St 30 (Dec) >16280 (4:15PM) Wall St 30 (Dec) >16260 (4:15PM) Wall St 30 (Dec) >16240 (4:15PM) Wall St 30 (Dec) >16220 (4:15PM) Wall St 30 (Dec) >16200 (4:15PM) Wall St 30 (Dec) >16180 (4:15PM) Wall St 30 (Dec) >16160 (4:15PM) Wall St 30 (Dec) >16140 (4:15PM) Wall St 30 (Dec) >16120 (4:15PM) Wall St 30 (Dec) >16100 (4:15PM) Wall St 30 (Dec) >16080 (4:15PM) Wall St 30 (Dec) >16060 (4:15PM) Wall St 30 (Dec) >16040 (4:15PM) Wall St 30 (Dec) >16020 (4:15PM) Wall St 30 (Dec) >16000 (4:15PM)

### Daily US 500 Binary Contracts Added September 18, 2015

US 500 (Dec) >1907.0 (4:15PM)

US 500 (Dec) >1910.0 (4:15PM)

US 500 (Dec) >1913.0 (4:15PM)

US 500 (Dec) >1916.0 (4:15PM)

US 500 (Dec) >1919.0 (4:15PM)

US 500 (Dec) >1922.0 (4:15PM)

US 500 (Dec) >1925.0 (4:15PM)

US 500 (Dec) >1928.0 (4:15PM)

US 500 (Dec) >1931.0 (4:15PM)

US 500 (Dec) >1934.0 (4:15PM)

US 500 (Dec) >1937.0 (4:15PM)

US 500 (Dec) >1940.0 (4:15PM)

US 500 (Dec) >1943.0 (4:15PM)

US 500 (Dec) >1946.0 (4:15PM)

US 500 (Dec) >1949.0 (4:15PM)