



October 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 for the Week of September 28, 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, Wall Street 30, SmallCap 2000, and US 500 Binary contracts on September 28, 2015. Additionally, Nadex added additional discretionary strikes in its Daily US Tech 100, US 500, and Wall Street 30 Binary contracts on September 30, 2015 due to volatility in the underlying markets. Finally, Nadex added additional discretionary strikes in its Daily US Tech 100, Wall Street 30, SmallCap 2000, and US 500 Binary contracts on October 2, 2015 due to volatility in the underlying markets.

Nadex plans to return to its regular listing schedule for all contracts on Monday, October 5, 2015. Additional strikes created for the week of September 28, 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.

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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

Daily US SmallCap 2000 Strikes Added September 28, 2015

US SmallCap 2000 (Dec) >1080.0 (4:15PM)
US SmallCap 2000 (Dec) >1094.0 (4:15PM)
US SmallCap 2000 (Dec) >1092.0 (4:15PM)
US SmallCap 2000 (Dec) >1090.0 (4:15PM)
US SmallCap 2000 (Dec) >1088.0 (4:15PM)
US SmallCap 2000 (Dec) >1086.0 (4:15PM)
US SmallCap 2000 (Dec) >1084.0 (4:15PM)
US SmallCap 2000 (Dec) >1082.0 (4:15PM)

Daily US Tech 100 Strikes Added September 28, 2015

US Tech 100 (Dec) >4092 (4:15PM)
US Tech 100 (Dec) >4160 (4:15PM)
US Tech 100 (Dec) >4156 (4:15PM)
US Tech 100 (Dec) >4152 (4:15PM)
US Tech 100 (Dec) >4148 (4:15PM)
US Tech 100 (Dec) >4144 (4:15PM)
US Tech 100 (Dec) >4140 (4:15PM)
US Tech 100 (Dec) >4136 (4:15PM)
US Tech 100 (Dec) >4132 (4:15PM)
US Tech 100 (Dec) >4128 (4:15PM)
US Tech 100 (Dec) >4124 (4:15PM)
US Tech 100 (Dec) >4120 (4:15PM)
US Tech 100 (Dec) >4116 (4:15PM)
US Tech 100 (Dec) >4112 (4:15PM)
US Tech 100 (Dec) >4108 (4:15PM)
US Tech 100 (Dec) >4104 (4:15PM)
US Tech 100 (Dec) >4100 (4:15PM)
US Tech 100 (Dec) >4096 (4:15PM)

Daily Wall Street 30 Strikes Added September 28, 2015

Wall St 30 (Dec) >15830 (4:15PM)
Wall St 30 (Dec) >15970 (4:15PM)
Wall St 30 (Dec) >15950 (4:15PM)
Wall St 30 (Dec) >15930 (4:15PM)
Wall St 30 (Dec) >15910 (4:15PM)
Wall St 30 (Dec) >15890 (4:15PM)
Wall St 30 (Dec) >15870 (4:15PM)

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Wall St 30 (Dec) >15850 (4:15PM)

Daily US 500 Strikes Added September 28, 2015

US 500 (Dec) >1869.0 (4:15PM)

US 500 (Dec) >1872.0 (4:15PM)

US 500 (Dec) >1875.0 (4:15PM)

US 500 (Dec) >1878.0 (4:15PM)

US 500 (Dec) >1881.0 (4:15PM)

US 500 (Dec) >1884.0 (4:15PM)

Daily US Tech 100 Strikes Added September 30, 2015

US Tech 100 (Dec) >4116 (4:15PM)

US Tech 100 (Dec) >4192 (4:15PM)

US Tech 100 (Dec) >4188 (4:15PM)

US Tech 100 (Dec) >4184 (4:15PM)

US Tech 100 (Dec) >4180 (4:15PM)

US Tech 100 (Dec) >4176 (4:15PM)

US Tech 100 (Dec) >4172 (4:15PM)

US Tech 100 (Dec) >4168 (4:15PM)

US Tech 100 (Dec) >4164 (4:15PM)

US Tech 100 (Dec) >4160 (4:15PM)

US Tech 100 (Dec) >4156 (4:15PM)

US Tech 100 (Dec) >4152 (4:15PM)

US Tech 100 (Dec) >4148 (4:15PM)

US Tech 100 (Dec) >4144 (4:15PM)

US Tech 100 (Dec) >4140 (4:15PM)

US Tech 100 (Dec) >4136 (4:15PM)

US Tech 100 (Dec) >4132 (4:15PM)

US Tech 100 (Dec) >4128 (4:15PM)

US Tech 100 (Dec) >4124 (4:15PM)

US Tech 100 (Dec) >4120 (4:15PM)

Daily Wall Street 30 Strikes Added September 30, 2015

Wall St 30 (Dec) >16170 (4:15PM)

Wall St 30 (Dec) >16410 (4:15PM)

Wall St 30 (Dec) >16390 (4:15PM)

Wall St 30 (Dec) >16370 (4:15PM)

Wall St 30 (Dec) >16350 (4:15PM)

Wall St 30 (Dec) >16330 (4:15PM)

Wall St 30 (Dec) >16310 (4:15PM)

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Wall St 30 (Dec) >16290 (4:15PM)
Wall St 30 (Dec) >16270 (4:15PM)
Wall St 30 (Dec) >16250 (4:15PM)
Wall St 30 (Dec) >16230 (4:15PM)
Wall St 30 (Dec) >16210 (4:15PM)
Wall St 30 (Dec) >16190 (4:15PM)

Daily US 500 Strikes Added September 30, 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)

Daily US SmallCap 2000 Strikes Added October 2, 2015

US SmallCap 2000 (Dec) >1049.0 (4:15PM)
US SmallCap 2000 (Dec) >1077.0 (4:15PM)
US SmallCap 2000 (Dec) >1075.0 (4:15PM)
US SmallCap 2000 (Dec) >1073.0 (4:15PM)
US SmallCap 2000 (Dec) >1071.0 (4:15PM)
US SmallCap 2000 (Dec) >1069.0 (4:15PM)
US SmallCap 2000 (Dec) >1067.0 (4:15PM)
US SmallCap 2000 (Dec) >1065.0 (4:15PM)
US SmallCap 2000 (Dec) >1063.0 (4:15PM)
US SmallCap 2000 (Dec) >1061.0 (4:15PM)
US SmallCap 2000 (Dec) >1059.0 (4:15PM)
US SmallCap 2000 (Dec) >1057.0 (4:15PM)
US SmallCap 2000 (Dec) >1055.0 (4:15PM)
US SmallCap 2000 (Dec) >1053.0 (4:15PM)
US SmallCap 2000 (Dec) >1051.0 (4:15PM)

Daily US Tech 100 Strikes Added October 2, 2015

US Tech 100 (Dec) >4068 (4:15PM)
US Tech 100 (Dec) >4144 (4:15PM)
US Tech 100 (Dec) >4140 (4:15PM)

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US Tech 100 (Dec) >4136 (4:15PM)
US Tech 100 (Dec) >4132 (4:15PM)
US Tech 100 (Dec) >4128 (4:15PM)
US Tech 100 (Dec) >4124 (4:15PM)
US Tech 100 (Dec) >4120 (4:15PM)
US Tech 100 (Dec) >4116 (4:15PM)
US Tech 100 (Dec) >4112 (4:15PM)
US Tech 100 (Dec) >4108 (4:15PM)
US Tech 100 (Dec) >4104 (4:15PM)
US Tech 100 (Dec) >4100 (4:15PM)
US Tech 100 (Dec) >4096 (4:15PM)
US Tech 100 (Dec) >4092 (4:15PM)
US Tech 100 (Dec) >4088 (4:15PM)
US Tech 100 (Dec) >4084 (4:15PM)
US Tech 100 (Dec) >4080 (4:15PM)
US Tech 100 (Dec) >4076 (4:15PM)
US Tech 100 (Dec) >4072 (4:15PM)

Daily Wall Street 30 Strikes Added October 2, 2015

Wall St 30 (Dec) >15680 (4:15PM)
Wall St 30 (Dec) >15960 (4:15PM)
Wall St 30 (Dec) >15940 (4:15PM)
Wall St 30 (Dec) >15920 (4:15PM)
Wall St 30 (Dec) >15900 (4:15PM)
Wall St 30 (Dec) >15880 (4:15PM)
Wall St 30 (Dec) >15860 (4:15PM)
Wall St 30 (Dec) >15840 (4:15PM)
Wall St 30 (Dec) >15820 (4:15PM)
Wall St 30 (Dec) >15800 (4:15PM)
Wall St 30 (Dec) >15780 (4:15PM)
Wall St 30 (Dec) >15760 (4:15PM)
Wall St 30 (Dec) >15740 (4:15PM)
Wall St 30 (Dec) >15720 (4:15PM)
Wall St 30 (Dec) >15700 (4:15PM)

Daily US 500 Strikes Added October 2, 2015

US 500 (Dec) >1843.0 (4:15PM)
US 500 (Dec) >1846.0 (4:15PM)
US 500 (Dec) >1849.0 (4:15PM)
US 500 (Dec) >1852.0 (4:15PM)
US 500 (Dec) >1855.0 (4:15PM)

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US 500 (Dec) >1858.0 (4:15PM)
US 500 (Dec) >1861.0 (4:15PM)
US 500 (Dec) >1864.0 (4:15PM)
US 500 (Dec) >1867.0 (4:15PM)
US 500 (Dec) >1870.0 (4:15PM)
US 500 (Dec) >1873.0 (4:15PM)
US 500 (Dec) >1876.0 (4:15PM)
US 500 (Dec) >1879.0 (4:15PM)
US 500 (Dec) >1882.0 (4:15PM)
US 500 (Dec) >1885.0 (4:15PM)

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