

October 23, 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 October 22 and 23, 2015, and Refrains from Listing Certain 5 and 20-Minute Intraday Contracts - 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, and US 500 Binary contracts on October 22, 2015. Nadex returned to its regular listing schedule for all Wall Street 30 and US 500 contracts on October 23, 2015. Nadex also added additional strike levels on a discretionary basis in its US Tech 100 Binary contracts on October 23, 2015. Nadex plans to return to its regular listing schedule for these contracts on October 26, 2015. Additional strikes created on October 22 and 23, 2015are attached hereto in Exhibit A.

Additionally, Intraday 5-Minute GBP/USD Binary contracts were not listed until the 6:40pm ET expiration on Sunday, October 18, 2015 (trade date October 19, 2015) due to low liquidity in the underlying market. Nadex also refrained from listing Intraday 5-Minute Binary contracts in the AUD/USD, EUR/USD, GBP/USD, and USD/JPY currencies on October 21, 2015 which would have normally expired at 10:25am, 10:30am, 10:35, 10:40am, 10:45am, 10:50am and 10:55am ET. Finally, Nadex refrained from listing Intraday 20-Minute Binary contracts in its Wall Street 30, US 500, US Tech 100, and US SmallCap 2000 Indices on October 21, 2015 which would have normally expired at 11:00am ET. These actions were taken pursuant to Nadex Rule 12.1(h) (Discretion to Refrain from Listing Contracts) and Subsection (f)(iv)(5) of Rules 12.27 (Currency Exchange AUD/USD Binary Contracts), 12.29 (Currency Exchange EUR/USD Binary Contracts), 12.31 (Currency Exchange GBP/USD Binary Contracts), 12.37 (Currency Exchange USD/JPY Binary Contracts).

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**

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Daily US Tech 100 Binary Contracts Added October 22, 2015
US Tech 100 (Dec) >4448 (4:15PM)
US Tech 100 (Dec) >4532 (4:15PM)
US Tech 100 (Dec) >4528 (4:15PM)
US Tech 100 (Dec) >4524 (4:15PM)
US Tech 100 (Dec) >4520 (4:15PM)
US Tech 100 (Dec) >4516 (4:15PM)
US Tech 100 (Dec) >4512 (4:15PM)
US Tech 100 (Dec) >4508 (4:15PM)
US Tech 100 (Dec) >4504 (4:15PM)
US Tech 100 (Dec) >4500 (4:15PM)
US Tech 100 (Dec) >4496 (4:15PM)
US Tech 100 (Dec) >4492 (4:15PM)
US Tech 100 (Dec) >4488 (4:15PM)
US Tech 100 (Dec) >4484 (4:15PM)
US Tech 100 (Dec) >4480 (4:15PM)
US Tech 100 (Dec) >4476 (4:15PM)
US Tech 100 (Dec) >4472 (4:15PM)
US Tech 100 (Dec) >4468 (4:15PM)
US Tech 100 (Dec) >4464 (4:15PM)
US Tech 100 (Dec) >4460 (4:15PM)
US Tech 100 (Dec) >4456 (4:15PM)
US Tech 100 (Dec) >4452 (4:15PM)
Daily Wall Street 30 Binary Contracts Added October 22, 2015
Wall St 30 (Dec) >17280 (4:15PM)
Wall St 30 (Dec) >17480 (4:15PM)
Wall St 30 (Dec) >17460 (4:15PM)
Wall St 30 (Dec) >17440 (4:15PM)
Wall St 30 (Dec) >17420 (4:15PM)
Wall St 30 (Dec) >17400 (4:15PM)
Wall St 30 (Dec) >17380 (4:15PM)
Wall St 30 (Dec) >17360 (4:15PM)
Wall St 30 (Dec) >17340 (4:15PM)
Wall St 30 (Dec) >17320 (4:15PM)
Wall St 30 (Dec) >17300 (4:15PM)
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## Daily US 500 Binary Contracts Added October 22, 2015

US 500 (Dec) >2044.0 (4:15PM)

US 500 (Dec) >2047.0 (4:15PM)

US 500 (Dec) >2050.0 (4:15PM)

US 500 (Dec) >2053.0 (4:15PM)

US 500 (Dec) >2056.0 (4:15PM)

US 500 (Dec) >2059.0 (4:15PM)

US 500 (Dec) >2062.0 (4:15PM)

US 500 (Dec) >2065.0 (4:15PM)

## Daily US Tech 100 Binary Contracts Added October 23, 2015

US Tech 100 (Dec) >4608 (4:15PM)

US Tech 100 (Dec) >4612 (4:15PM)

US Tech 100 (Dec) >4616 (4:15PM)

US Tech 100 (Dec) >4620 (4:15PM)

US Tech 100 (Dec) >4624 (4:15PM)

US Tech 100 (Dec) >4628 (4:15PM)

US Tech 100 (Dec) >4632 (4:15PM)

US Tech 100 (Dec) >4636 (4:15PM)

US Tech 100 (Dec) >4640 (4:15PM)

US Tech 100 (Dec) >4644 (4:15PM)

US Tech 100 (Dec) >4648 (4:15PM)

US Tech 100 (Dec) >4652 (4:15PM)

US Tech 100 (Dec) >4656 (4:15PM)