



February 12, 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 February 8, 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 additional strike levels on a discretionary basis in its Daily US SmallCap 2000, Wall Street 30, US 500, US Tech 100, Silver and Gold Binary contracts on February 8, 2016. Additionally, Nadex added discretionary strike levels in its Daily US Tech 100 Binary contracts on February 9, 2016. Nadex added additional strike levels on a discretionary basis in its Daily US SmallCap 2000, Wall Street 30, US 500, US Tech 100, and Germany 30 Binary contracts on February 10, 2016. Nadex added additional strike levels on a discretionary basis in its Daily US SmallCap 2000, Wall Street 30, US 500, US Tech 100, Silver and Gold Binary contracts on February 11, 2016. Finally, Nadex added additional strike levels on a discretionary basis in its Daily Wall Street 30, US Tech 100, and US 500 Binary contracts on February 12, 2016. Nadex plans to return to its regular listing for all contracts on February 16, 2016.

Additional strikes are attached hereto in Exhibit A.

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**

### **Daily US SmallCap 2000 Binary Contracts Added February 8, 2016**

US SmallCap 2000 (Mar) >940.0 (4:15PM)  
US SmallCap 2000 (Mar) >968.0 (4:15PM)  
US SmallCap 2000 (Mar) >966.0 (4:15PM)  
US SmallCap 2000 (Mar) >964.0 (4:15PM)  
US SmallCap 2000 (Mar) >962.0 (4:15PM)  
US SmallCap 2000 (Mar) >960.0 (4:15PM)  
US SmallCap 2000 (Mar) >958.0 (4:15PM)  
US SmallCap 2000 (Mar) >956.0 (4:15PM)  
US SmallCap 2000 (Mar) >954.0 (4:15PM)  
US SmallCap 2000 (Mar) >952.0 (4:15PM)  
US SmallCap 2000 (Mar) >950.0 (4:15PM)  
US SmallCap 2000 (Mar) >948.0 (4:15PM)  
US SmallCap 2000 (Mar) >946.0 (4:15PM)  
US SmallCap 2000 (Mar) >944.0 (4:15PM)  
US SmallCap 2000 (Mar) >942.0 (4:15PM)

### **Daily US Tech 100 Binary Contracts Added February 8, 2016**

US Tech 100 (Mar) >3900 (4:15PM)  
US Tech 100 (Mar) >3996 (4:15PM)  
US Tech 100 (Mar) >3992 (4:15PM)  
US Tech 100 (Mar) >3988 (4:15PM)  
US Tech 100 (Mar) >3984 (4:15PM)  
US Tech 100 (Mar) >3980 (4:15PM)  
US Tech 100 (Mar) >3976 (4:15PM)  
US Tech 100 (Mar) >3972 (4:15PM)  
US Tech 100 (Mar) >3968 (4:15PM)  
US Tech 100 (Mar) >3964 (4:15PM)  
US Tech 100 (Mar) >3960 (4:15PM)  
US Tech 100 (Mar) >3956 (4:15PM)  
US Tech 100 (Mar) >3952 (4:15PM)  
US Tech 100 (Mar) >3948 (4:15PM)  
US Tech 100 (Mar) >3944 (4:15PM)  
US Tech 100 (Mar) >3940 (4:15PM)  
US Tech 100 (Mar) >3936 (4:15PM)  
US Tech 100 (Mar) >3932 (4:15PM)  
US Tech 100 (Mar) >3928 (4:15PM)  
US Tech 100 (Mar) >3924 (4:15PM)

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US Tech 100 (Mar) >3920 (4:15PM)  
US Tech 100 (Mar) >3916 (4:15PM)  
US Tech 100 (Mar) >3912 (4:15PM)  
US Tech 100 (Mar) >3908 (4:15PM)  
US Tech 100 (Mar) >3904 (4:15PM)

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

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

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

US 500 (Mar) >1807.0 (4:15PM)  
US 500 (Mar) >1810.0 (4:15PM)  
US 500 (Mar) >1813.0 (4:15PM)  
US 500 (Mar) >1816.0 (4:15PM)  
US 500 (Mar) >1819.0 (4:15PM)  
US 500 (Mar) >1822.0 (4:15PM)  
US 500 (Mar) >1825.0 (4:15PM)  
US 500 (Mar) >1828.0 (4:15PM)  
US 500 (Mar) >1831.0 (4:15PM)  
US 500 (Mar) >1834.0 (4:15PM)  
US 500 (Mar) >1837.0 (4:15PM)  
US 500 (Mar) >1840.0 (4:15PM)  
US 500 (Mar) >1843.0 (4:15PM)  
US 500 (Mar) >1846.0 (4:15PM)  
US 500 (Mar) >1849.0 (4:15PM)

**Daily Silver Binary Contracts Added February 8, 2016**

Silver (Mar) >15.30 (1:25PM)  
Silver (Mar) >15.35 (1:25PM)  
Silver (Mar) >15.40 (1:25PM)  
Silver (Mar) >15.45 (1:25PM)  
Silver (Mar) >15.50 (1:25PM)  
Silver (Mar) >15.55 (1:25PM)

**Daily Gold Binary Contracts Added February 8, 2016**

Gold (Apr) >1182.5 (1:30PM)  
Gold (Apr) >1184.0 (1:30PM)  
Gold (Apr) >1185.5 (1:30PM)  
Gold (Apr) >1187.0 (1:30PM)  
Gold (Apr) >1188.5 (1:30PM)  
Gold (Apr) >1190.0 (1:30PM)  
Gold (Apr) >1191.5 (1:30PM)  
Gold (Apr) >1193.0 (1:30PM)  
Gold (Apr) >1194.5 (1:30PM)  
Gold (Apr) >1196.0 (1:30PM)  
Gold (Apr) >1197.5 (1:30PM)  
Gold (Apr) >1199.0 (1:30PM)

**Daily US Tech 100 Binary Contracts Added February 9, 2016**

US Tech 100 (Mar) >3844 (4:15PM)  
US Tech 100 (Mar) >3848 (4:15PM)  
US Tech 100 (Mar) >3852 (4:15PM)  
US Tech 100 (Mar) >3856 (4:15PM)  
US Tech 100 (Mar) >3860 (4:15PM)  
US Tech 100 (Mar) >3864 (4:15PM)  
US Tech 100 (Mar) >3868 (4:15PM)  
US Tech 100 (Mar) >3872 (4:15PM)  
US Tech 100 (Mar) >3876 (4:15PM)  
US Tech 100 (Mar) >3880 (4:15PM)  
US Tech 100 (Mar) >3884 (4:15PM)  
US Tech 100 (Mar) >3888 (4:15PM)  
US Tech 100 (Mar) >3892 (4:15PM)  
US Tech 100 (Mar) >3896 (4:15PM)  
US Tech 100 (Mar) >3900 (4:15PM)  
US Tech 100 (Mar) >3904 (4:15PM)  
US Tech 100 (Mar) >3908 (4:15PM)

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US Tech 100 (Mar) >3912 (4:15PM)  
US Tech 100 (Mar) >3916 (4:15PM)  
US Tech 100 (Mar) >3920 (4:15PM)

**Daily US Tech 100 Binary Contracts Added February 10, 2016**

US Tech 100 (Mar) >3984 (4:15PM)  
US Tech 100 (Mar) >3988 (4:15PM)  
US Tech 100 (Mar) >3992 (4:15PM)  
US Tech 100 (Mar) >3996 (4:15PM)  
US Tech 100 (Mar) >4000 (4:15PM)  
US Tech 100 (Mar) >4004 (4:15PM)  
US Tech 100 (Mar) >4008 (4:15PM)  
US Tech 100 (Mar) >4012 (4:15PM)  
US Tech 100 (Mar) >4016 (4:15PM)  
US Tech 100 (Mar) >4020 (4:15PM)  
US Tech 100 (Mar) >4024 (4:15PM)  
US Tech 100 (Mar) >4028 (4:15PM)  
US Tech 100 (Mar) >4032 (4:15PM)  
US Tech 100 (Mar) >4036 (4:15PM)  
US Tech 100 (Mar) >4040 (4:15PM)  
US Tech 100 (Mar) >4044 (4:15PM)  
US Tech 100 (Mar) >4048 (4:15PM)  
US Tech 100 (Mar) >4052 (4:15PM)  
US Tech 100 (Mar) >4056 (4:15PM)  
US Tech 100 (Mar) >4060 (4:15PM)  
US Tech 100 (Mar) >4064 (4:15PM)  
US Tech 100 (Mar) >4068 (4:15PM)  
US Tech 100 (Mar) >4072 (4:15PM)  
US Tech 100 (Mar) >4076 (4:15PM)  
US Tech 100 (Mar) >4080 (4:15PM)

**Daily Wall Street 30 Binary Contracts Added February 10, 2016**

Wall St 30 (Mar) >16150 (4:15PM)  
Wall St 30 (Mar) >16430 (4:15PM)  
Wall St 30 (Mar) >16410 (4:15PM)  
Wall St 30 (Mar) >16390 (4:15PM)  
Wall St 30 (Mar) >16370 (4:15PM)  
Wall St 30 (Mar) >16350 (4:15PM)  
Wall St 30 (Mar) >16330 (4:15PM)  
Wall St 30 (Mar) >16310 (4:15PM)

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Wall St 30 (Mar) >16290 (4:15PM)  
Wall St 30 (Mar) >16270 (4:15PM)  
Wall St 30 (Mar) >16250 (4:15PM)  
Wall St 30 (Mar) >16230 (4:15PM)  
Wall St 30 (Mar) >16210 (4:15PM)  
Wall St 30 (Mar) >16190 (4:15PM)  
Wall St 30 (Mar) >16170 (4:15PM)

**Daily US 500 Binary Contracts Added February 10, 2016**

US 500 (Mar) >1879.0 (4:15PM)  
US 500 (Mar) >1882.0 (4:15PM)  
US 500 (Mar) >1885.0 (4:15PM)  
US 500 (Mar) >1888.0 (4:15PM)  
US 500 (Mar) >1891.0 (4:15PM)  
US 500 (Mar) >1894.0 (4:15PM)  
US 500 (Mar) >1897.0 (4:15PM)  
US 500 (Mar) >1900.0 (4:15PM)  
US 500 (Mar) >1903.0 (4:15PM)  
US 500 (Mar) >1906.0 (4:15PM)  
US 500 (Mar) >1909.0 (4:15PM)  
US 500 (Mar) >1912.0 (4:15PM)  
US 500 (Mar) >1915.0 (4:15PM)  
US 500 (Mar) >1918.0 (4:15PM)  
US 500 (Mar) >1921.0 (4:15PM)

**Daily US SmallCap 2000 Binary Contracts Added February 10, 2016**

US SmallCap 2000 (Mar) >982.0 (4:15PM)  
US SmallCap 2000 (Mar) >984.0 (4:15PM)  
US SmallCap 2000 (Mar) >986.0 (4:15PM)  
US SmallCap 2000 (Mar) >988.0 (4:15PM)  
US SmallCap 2000 (Mar) >990.0 (4:15PM)  
US SmallCap 2000 (Mar) >992.0 (4:15PM)  
US SmallCap 2000 (Mar) >994.0 (4:15PM)  
US SmallCap 2000 (Mar) >996.0 (4:15PM)  
US SmallCap 2000 (Mar) >998.0 (4:15PM)  
US SmallCap 2000 (Mar) >1000.0 (4:15PM)  
US SmallCap 2000 (Mar) >1002.0 (4:15PM)  
US SmallCap 2000 (Mar) >1004.0 (4:15PM)  
US SmallCap 2000 (Mar) >1006.0 (4:15PM)

**Daily Germany 30 Binary Contracts Added February 10, 2016**

Germany 30 (Mar) >9160 (4PM)  
Germany 30 (Mar) >9180 (4PM)  
Germany 30 (Mar) >9200 (4PM)  
Germany 30 (Mar) >9220 (4PM)  
Germany 30 (Mar) >9240 (4PM)  
Germany 30 (Mar) >9260 (4PM)  
Germany 30 (Mar) >9280 (4PM)  
Germany 30 (Mar) >9300 (4PM)  
Germany 30 (Mar) >9320 (4PM)  
Germany 30 (Mar) >9340 (4PM)  
Germany 30 (Mar) >9360 (4PM)  
Germany 30 (Mar) >9380 (4PM)

**Daily US Tech 100 Binary Contracts Added February 11, 2016**

US Tech 100 (Mar) >3824 (4:15PM)  
US Tech 100 (Mar) >3828 (4:15PM)  
US Tech 100 (Mar) >3832 (4:15PM)  
US Tech 100 (Mar) >3836 (4:15PM)  
US Tech 100 (Mar) >3840 (4:15PM)  
US Tech 100 (Mar) >3844 (4:15PM)  
US Tech 100 (Mar) >3848 (4:15PM)  
US Tech 100 (Mar) >3852 (4:15PM)  
US Tech 100 (Mar) >3856 (4:15PM)  
US Tech 100 (Mar) >3860 (4:15PM)  
US Tech 100 (Mar) >3864 (4:15PM)  
US Tech 100 (Mar) >3868 (4:15PM)  
US Tech 100 (Mar) >3872 (4:15PM)  
US Tech 100 (Mar) >3876 (4:15PM)  
US Tech 100 (Mar) >3880 (4:15PM)  
US Tech 100 (Mar) >3884 (4:15PM)  
US Tech 100 (Mar) >3888 (4:15PM)  
US Tech 100 (Mar) >3892 (4:15PM)  
US Tech 100 (Mar) >3896 (4:15PM)  
US Tech 100 (Mar) >3900 (4:15PM)  
US Tech 100 (Mar) >3904 (4:15PM)  
US Tech 100 (Mar) >3908 (4:15PM)  
US Tech 100 (Mar) >3912 (4:15PM)  
US Tech 100 (Mar) >3916 (4:15PM)  
US Tech 100 (Mar) >3920 (4:15PM)

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**Daily Wall Street 30 Binary Contracts Added February 11, 2016**

Wall St 30 (Mar) >15290 (4:15PM)  
Wall St 30 (Mar) >15610 (4:15PM)  
Wall St 30 (Mar) >15590 (4:15PM)  
Wall St 30 (Mar) >15570 (4:15PM)  
Wall St 30 (Mar) >15550 (4:15PM)  
Wall St 30 (Mar) >15530 (4:15PM)  
Wall St 30 (Mar) >15510 (4:15PM)  
Wall St 30 (Mar) >15490 (4:15PM)  
Wall St 30 (Mar) >15470 (4:15PM)  
Wall St 30 (Mar) >15450 (4:15PM)  
Wall St 30 (Mar) >15430 (4:15PM)  
Wall St 30 (Mar) >15410 (4:15PM)  
Wall St 30 (Mar) >15390 (4:15PM)  
Wall St 30 (Mar) >15370 (4:15PM)  
Wall St 30 (Mar) >15350 (4:15PM)  
Wall St 30 (Mar) >15330 (4:15PM)  
Wall St 30 (Mar) >15310 (4:15PM)

**Daily Gold Binary Contracts Added February 11, 2016**

Gold (Apr) >1213.5 (1:30PM)  
Gold (Apr) >1215.0 (1:30PM)  
Gold (Apr) >1216.5 (1:30PM)  
Gold (Apr) >1218.0 (1:30PM)  
Gold (Apr) >1219.5 (1:30PM)  
Gold (Apr) >1221.0 (1:30PM)  
Gold (Apr) >1222.5 (1:30PM)  
Gold (Apr) >1224.0 (1:30PM)  
Gold (Apr) >1225.5 (1:30PM)  
Gold (Apr) >1227.0 (1:30PM)  
Gold (Apr) >1228.5 (1:30PM)  
Gold (Apr) >1230.0 (1:30PM)  
Gold (Apr) >1231.5 (1:30PM)  
Gold (Apr) >1233.0 (1:30PM)  
Gold (Apr) >1234.5 (1:30PM)  
Gold (Apr) >1236.0 (1:30PM)  
Gold (Apr) >1237.5 (1:30PM)  
Gold (Apr) >1239.0 (1:30PM)  
Gold (Apr) >1240.5 (1:30PM)  
Gold (Apr) >1242.0 (1:30PM)

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Gold (Apr) >1243.5 (1:30PM)  
Gold (Apr) >1245.0 (1:30PM)  
Gold (Apr) >1246.5 (1:30PM)  
Gold (Apr) >1248.0 (1:30PM)  
Gold (Apr) >1249.5 (1:30PM)

**Daily Silver Binary Contracts Added February 11, 2016**

Silver (Mar) >15.70 (1:25PM)  
Silver (Mar) >15.75 (1:25PM)  
Silver (Mar) >15.80 (1:25PM)  
Silver (Mar) >15.85 (1:25PM)  
Silver (Mar) >15.90 (1:25PM)  
Silver (Mar) >15.95 (1:25PM)

**Daily US SmallCap 2000 Binary Contracts Added February 11, 2016**

US SmallCap 2000 (Mar) >922.0 (4:15PM)  
US SmallCap 2000 (Mar) >936.0 (4:15PM)  
US SmallCap 2000 (Mar) >934.0 (4:15PM)  
US SmallCap 2000 (Mar) >932.0 (4:15PM)  
US SmallCap 2000 (Mar) >930.0 (4:15PM)  
US SmallCap 2000 (Mar) >928.0 (4:15PM)  
US SmallCap 2000 (Mar) >926.0 (4:15PM)  
US SmallCap 2000 (Mar) >924.0 (4:15PM)

**Daily US 500 Binary Contracts Added February 11, 2016**

US 500 (Mar) >1777.0 (4:15PM)  
US 500 (Mar) >1780.0 (4:15PM)  
US 500 (Mar) >1783.0 (4:15PM)  
US 500 (Mar) >1786.0 (4:15PM)  
US 500 (Mar) >1789.0 (4:15PM)  
US 500 (Mar) >1792.0 (4:15PM)  
US 500 (Mar) >1795.0 (4:15PM)  
US 500 (Mar) >1798.0 (4:15PM)  
US 500 (Mar) >1801.0 (4:15PM)  
US 500 (Mar) >1804.0 (4:15PM)  
US 500 (Mar) >1807.0 (4:15PM)  
US 500 (Mar) >1810.0 (4:15PM)

**Daily Wall Street 30 Binary Contracts Added February 12, 2016**

Wall St 30 (Mar) >15900 (4:15PM)  
Wall St 30 (Mar) >16080 (4:15PM)  
Wall St 30 (Mar) >16060 (4:15PM)  
Wall St 30 (Mar) >16040 (4:15PM)  
Wall St 30 (Mar) >16020 (4:15PM)  
Wall St 30 (Mar) >16000 (4:15PM)  
Wall St 30 (Mar) >15980 (4:15PM)  
Wall St 30 (Mar) >15960 (4:15PM)  
Wall St 30 (Mar) >15940 (4:15PM)  
Wall St 30 (Mar) >15920 (4:15PM)

**Daily US 500 Binary Contracts Added February 12, 2016**

US 500 (Mar) >1857.0 (4:15PM)  
US 500 (Mar) >1860.0 (4:15PM)  
US 500 (Mar) >1863.0 (4:15PM)  
US 500 (Mar) >1866.0 (4:15PM)  
US 500 (Mar) >1869.0 (4:15PM)  
US 500 (Mar) >1872.0 (4:15PM)  
US 500 (Mar) >1875.0 (4:15PM)  
US 500 (Mar) >1878.0 (4:15PM)  
US 500 (Mar) >1881.0 (4:15PM)  
US 500 (Mar) >1884.0 (4:15PM)  
US 500 (Mar) >1887.0 (4:15PM)  
US 500 (Mar) >1890.0 (4:15PM)

**Daily US Tech 100 Binary Contracts Added February 12, 2016**

US Tech 100 (Mar) >4014 (4:15PM)  
US Tech 100 (Mar) >4018 (4:15PM)  
US Tech 100 (Mar) >4022 (4:15PM)  
US Tech 100 (Mar) >4026 (4:15PM)  
US Tech 100 (Mar) >4030 (4:15PM)  
US Tech 100 (Mar) >4034 (4:15PM)  
US Tech 100 (Mar) >4038 (4:15PM)  
US Tech 100 (Mar) >4042 (4:15PM)  
US Tech 100 (Mar) >4046 (4:15PM)  
US Tech 100 (Mar) >4050 (4:15PM)  
US Tech 100 (Mar) >4054 (4:15PM)  
US Tech 100 (Mar) >4058 (4:15PM)  
US Tech 100 (Mar) >4062 (4:15PM)

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US Tech 100 (Mar) >4066 (4:15PM)  
US Tech 100 (Mar) >4070 (4:15PM)  
US Tech 100 (Mar) >4074 (4:15PM)  
US Tech 100 (Mar) >4078 (4:15PM)  
US Tech 100 (Mar) >4082 (4:15PM)  
US Tech 100 (Mar) >4086 (4:15PM)  
US Tech 100 (Mar) >4090 (4:15PM)