

August 1, 2014

Via CFTC Portal Submissions

Ms. Melissa Jurgens
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 Strike Levels in its Binary Contracts on July 31, 2014 – Submission Pursuant to Commission Regulation §40.6(d)

Dear Ms. Jurgens:

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 it has 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 July 31, 2014, due to volatility in the underlying markets on that day. Nadex returned to its regular listing schedule for these contracts on August 1, 2014.

New strikes created on trade date July 31, 2014 are set forth in Exhibit A.

Nadex hereby certifies that the additions contained herein comply with the Act, as amended, and the Commission Regulations adopted thereunder.

Nadex hereby certifies that a copy of these additions 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) 884-0953 or by email at Donald.horwitz@nadex.com.

Sincerely,

Donald L. Horwitz

Denoll C. Heint

General Counsel and Chief Regulatory Officer

cc: DMOSubmission@cftc.gov

Tom Leahy – CFTC Riva Adriance – CFTC Nancy Markowitz – CFTC Eileen Donovan - CFTC

Tim McDermott - Nadex

### **Exhibit A**

## Daily US Tech 100 Binary Strikes Added on July 31, 2014

- 1) US Tech 100 (Sep) >3880 (4:15PM)
- 2) US Tech 100 (Sep) >3884 (4:15PM)
- 3) US Tech 100 (Sep) >3888 (4:15PM)
- 4) US Tech 100 (Sep) >3892 (4:15PM)
- 5) US Tech 100 (Sep) >3896 (4:15PM)
- 6) US Tech 100 (Sep) >3900 (4:15PM)
- 7) US Tech 100 (Sep) >3904 (4:15PM)
- 8) US Tech 100 (Sep) >3908 (4:15PM)
- 9) US Tech 100 (Sep) >3912 (4:15PM)
- 10) US Tech 100 (Sep) >3916 (4:15PM)
- 11) US Tech 100 (Sep) >3920 (4:15PM)
- 12) US Tech 100 (Sep) >3924 (4:15PM)

# Daily Wall Street 30 Binary Strikes Added on July 31, 2014

- 1) Wall Street 30 (Sep) >16480 (4:15PM)
- 2) Wall Street 30 (Sep) >16500 (4:15PM)
- 3) Wall Street 30 (Sep) >16520 (4:15PM)
- 4) Wall Street 30 (Sep) >16540 (4:15PM)
- 5) Wall Street 30 (Sep) >16560 (4:15PM)
- 6) Wall Street 30 (Sep) >16580 (4:15PM)
- 7) Wall Street 30 (Sep) >16600 (4:15PM)

#### Daily US 500 Binary Strikes Added on July 31, 2014

- 1) US 500 (Sep) >1917.0 (4:15PM)
- 2) US 500 (Sep) >1920.0 (4:15PM)
- 3) US 500 (Sep) >1923.0 (4:15PM)
- 4) US 500 (Sep) >1926.0 (4:15PM)
- 5) US 500 (Sep) >1929.0 (4:15PM)
- 6) US 500 (Sep) >1932.0 (4:15PM)

## Daily US SmallCap 2000 Binary Strikes Added on July 31, 2014

- 1) US SmallCap 2000 (Sep) >1104.0 (4:15PM)
- 2) US SmallCap 2000 (Sep) >1106.0 (4:15PM)
- 3) US SmallCap 2000 (Sep) >1108.0 (4:15PM)
- 4) US SmallCap 2000 (Sep) >1110.0 (4:15PM)
- 5) US SmallCap 2000 (Sep) >1112.0 (4:15PM)
- 6) US SmallCap 2000 (Sep) >1114.0 (4:15PM)
- 7) US SmallCap 2000 (Sep) >1116.0 (4:15PM)
- 8) US SmallCap 2000 (Sep) >1118.0 (4:15PM)
- 9) US SmallCap 2000 (Sep) >1120.0 (4:15PM)
- 10) US SmallCap 2000 (Sep) >1122.0 (4:15PM)