



Donald L. Horwitz  
+1 (312) 884-0953  
Donald.horwitz@nadex.com

September 26, 2014

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 Strike Levels in its Binary Contracts on September 25, 2014 – Submission Pursuant to Commission Regulation §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 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 September 25, 2014, due to volatility in the underlying markets on that day. Nadex returned to its regular listing schedule for these contracts on September 26, 2014.

New strikes created on trade date September 25, 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](mailto:Donald.horwitz@nadex.com).

Sincerely,

A handwritten signature in black ink that reads "Donald L. Horwitz". The signature is written in a cursive style with a large, prominent 'D' and 'H'.

Donald L. Horwitz  
General Counsel and Chief Regulatory Officer

## Exhibit A

### Daily US Tech 100 Binary Strikes Added on September 25, 2014

- 1) US Tech 100 (Dec) >3988 (4:15PM)
- 2) US Tech 100 (Dec) >3992 (4:15PM)
- 3) US Tech 100 (Dec) >3996 (4:15PM)
- 4) US Tech 100 (Dec) >4000 (4:15PM)
- 5) US Tech 100 (Dec) >4004 (4:15PM)
- 6) US Tech 100 (Dec) >4008 (4:15PM)
- 7) US Tech 100 (Dec) >4012 (4:15PM)
- 8) US Tech 100 (Dec) >4016 (4:15PM)
- 9) US Tech 100 (Dec) >4020 (4:15PM)
- 10) US Tech 100 (Dec) >4024 (4:15PM)
- 11) US Tech 100 (Dec) >4028 (4:15PM)
- 12) US Tech 100 (Dec) >4032 (4:15PM)
- 13) US Tech 100 (Dec) >4036 (4:15PM)
- 14) US Tech 100 (Dec) >4040 (4:15PM)
- 15) US Tech 100 (Dec) >4044 (4:15PM)

### Daily US SmallCap 2000 Binary Strikes Added on September 25, 2014

- 1) US SmallCap 2000 (Dec) >1080.0 (4:15PM)
- 2) US SmallCap 2000 (Dec) >1082.0 (4:15PM)
- 3) US SmallCap 2000 (Dec) >1084.0 (4:15PM)
- 4) US SmallCap 2000 (Dec) >1086.0 (4:15PM)
- 5) US SmallCap 2000 (Dec) >1088.0 (4:15PM)
- 6) US SmallCap 2000 (Dec) >1090.0 (4:15PM)
- 7) US SmallCap 2000 (Dec) >1092.0 (4:15PM)
- 8) US SmallCap 2000 (Dec) >1094.0 (4:15PM)
- 9) US SmallCap 2000 (Dec) >1096.0 (4:15PM)
- 10) US SmallCap 2000 (Dec) >1098.0 (4:15PM)
- 11) US SmallCap 2000 (Dec) >1100.0 (4:15PM)
- 12) US SmallCap 2000 (Dec) >1102.0 (4:15PM)

### Daily US 500 Binary Strikes Added on September 25, 2014

- 1) US 500 (Dec) >1946.0 (4:15PM)
- 2) US 500 (Dec) >1949.0 (4:15PM)
- 3) US 500 (Dec) >1952.0 (4:15PM)
- 4) US 500 (Dec) >1955.0 (4:15PM)
- 5) US 500 (Dec) >1958.0 (4:15PM)

**Daily Wall Street 30 Binary Strikes Added on September 25, 2014**

- 1) Wall Street 30 (Dec) >16780 (4:15PM)
- 2) Wall Street 30 (Dec) >16800 (4:15PM)
- 3) Wall Street 30 (Dec) >16820 (4:15PM)
- 4) Wall Street 30 (Dec) >16840 (4:15PM)
- 5) Wall Street 30 (Dec) >16860 (4:15PM)
- 6) Wall Street 30 (Dec) >16880 (4:15PM)
- 7) Wall Street 30 (Dec) >16900 (4:15PM)
- 8) Wall Street 30 (Dec) >16920 (4:15PM)