

2011 AUG -5 PM 3: 53

OFFICE OF THE  
SECRETARIAT

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August 5, 2011

Via E-Mail: [submissions@cftc.gov](mailto:submissions@cftc.gov)

Mr. David Stawick  
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 Changes: Nadex Adds Strikes on a Discretionary Basis in its US 500, US Tech 100, and Wall Street 30 Daily Binary Contracts for Trade Date Friday, August 5, 2011 Only - Submission Pursuant to Commission Regulation §40.6(c)(iv) (Final Commission Rule Amendment §40.6(d)(iv), effective September 26, 2011)**

Dear Mr. Stawick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (“Act”), and section 40.6(c)(iv) of the current regulations<sup>1</sup> promulgated by the Commodity Futures Trading Commission (the “Commission”) under the Act (the “Regulations”), North American Derivatives Exchange, Inc. (“Nadex”) hereby submits to the Commission its weekly notification of changes for the week commencing August 1, 2011 and ending August 5, 2011. Due to volatility in the underlying US index markets and pursuant to Nadex Rules 12.59(f)(x), 12.63(f)(x), and 12.65(f)(x), Nadex has added twenty-one additional strike levels on a discretionary basis in each of its US 500, US Tech 100, and Wall Street 30 Daily Binary Contracts for trade date Friday, August 5, 2011 only. Nadex currently intends to return to its

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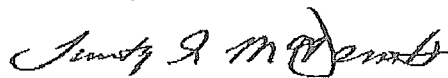
<sup>1</sup> The Commodity Futures Trading Commission has recently issued its final rules pertaining to the amendments of section 40.6. These final rules will become effective September 26, 2011, and section 40.6(c)(iv) referenced herein will be renumbered as 40.6(d)(iv).

regular listing schedule on Monday, August 8, 2011 and will list its regular number of strikes as set forth in Chapter 12 of the Nadex Rulebook. New strikes created for trade date Friday, August 5, 2011 are set forth in Exhibit A.

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

Should you have any questions regarding the above, please do not hesitate to contact me by telephone at (312) 884-0171 or by email at [tim.mcdermott@nadex.com](mailto:tim.mcdermott@nadex.com).

Sincerely,



Timothy G. McDermott  
General Counsel and Chief Regulatory Officer

cc: [DMOSubmission@cftc.gov](mailto:DMOSubmission@cftc.gov)  
Jon Hultquist – CFTC (Acting Branch Chief, DMO, Chicago)  
Tom Leahy – CFTC  
Riva Adriance – CFTC  
Nancy Markowitz – CFTC  
  
Yossi Beinart - Nadex

Exhibit A

US 500 Additional Daily Binary Strikes Listed on August 5, 2011

- 1) US 500 (Sep) > 1145.0 (4:15PM)
- 2) US 500 (Sep) > 1148.0 (4:15PM)
- 3) US 500 (Sep) > 1151.0 (4:15PM)
- 4) US 500 (Sep) > 1154.0 (4:15PM)
- 5) US 500 (Sep) > 1157.0 (4:15PM)
- 6) US 500 (Sep) > 1160.0 (4:15PM)
- 7) US 500 (Sep) > 1163.0 (4:15PM)
- 8) US 500 (Sep) > 1166.0 (4:15PM)
- 9) US 500 (Sep) > 1169.0 (4:15PM)
- 10) US 500 (Sep) > 1172.0 (4:15PM)
- 11) US 500 (Sep) > 1175.0 (4:15PM)
- 12) US 500 (Sep) > 1178.0 (4:15PM)
- 13) US 500 (Sep) > 1181.0 (4:15PM)
- 14) US 500 (Sep) > 1184.0 (4:15PM)
- 15) US 500 (Sep) > 1187.0 (4:15PM)
- 16) US 500 (Sep) > 1190.0 (4:15PM)
- 17) US 500 (Sep) > 1193.0 (4:15PM)
- 18) US 500 (Sep) > 1196.0 (4:15PM)
- 19) US 500 (Sep) > 1199.0 (4:15PM)
- 20) US 500 (Sep) > 1202.0 (4:15PM)
- 21) US 500 (Sep) > 1205.0 (4:15PM)

US Tech 100 Additional Daily Binary Strikes Listed on August 5, 2011

- 1) US Tech 100 (Sep) > 2196 (4:15PM)
- 2) US Tech 100 (Sep) > 2200 (4:15PM)
- 3) US Tech 100 (Sep) > 2204 (4:15PM)
- 4) US Tech 100 (Sep) > 2208 (4:15PM)
- 5) US Tech 100 (Sep) > 2212 (4:15PM)
- 6) US Tech 100 (Sep) > 2216 (4:15PM)
- 7) US Tech 100 (Sep) > 2220 (4:15PM)
- 8) US Tech 100 (Sep) > 2224 (4:15PM)
- 9) US Tech 100 (Sep) > 2228 (4:15PM)
- 10) US Tech 100 (Sep) > 2232 (4:15PM)
- 11) US Tech 100 (Sep) > 2236 (4:15PM)
- 12) US Tech 100 (Sep) > 2240 (4:15PM)
- 13) US Tech 100 (Sep) > 2244 (4:15PM)
- 14) US Tech 100 (Sep) > 2248 (4:15PM)
- 15) US Tech 100 (Sep) > 2252 (4:15PM)

- 16) US Tech 100 (Sep) > 2256 (4:15PM)
- 17) US Tech 100 (Sep) > 2260 (4:15PM)
- 18) US Tech 100 (Sep) > 2264 (4:15PM)
- 19) US Tech 100 (Sep) > 2268 (4:15PM)
- 20) US Tech 100 (Sep) > 2272 (4:15PM)
- 21) US Tech 100 (Sep) > 2276 (4:15PM)

**Wall Street 30 Additional Daily Binary Strikes Listed on August 5, 2011**

- 1) Wall St 30 (Sep) > 11060 (4:15PM)
- 2) Wall St 30 (Sep) > 11080 (4:15PM)
- 3) Wall St 30 (Sep) > 11100 (4:15PM)
- 4) Wall St 30 (Sep) > 11120 (4:15PM)
- 5) Wall St 30 (Sep) > 11140 (4:15PM)
- 6) Wall St 30 (Sep) > 11160 (4:15PM)
- 7) Wall St 30 (Sep) > 11180 (4:15PM)
- 8) Wall St 30 (Sep) > 11200 (4:15PM)
- 9) Wall St 30 (Sep) > 11220 (4:15PM)
- 10) Wall St 30 (Sep) > 11240 (4:15PM)
- 11) Wall St 30 (Sep) > 11260 (4:15PM)
- 12) Wall St 30 (Sep) > 11280 (4:15PM)
- 13) Wall St 30 (Sep) > 11300 (4:15PM)
- 14) Wall St 30 (Sep) > 11320 (4:15PM)
- 15) Wall St 30 (Sep) > 11340 (4:15PM)
- 16) Wall St 30 (Sep) > 11360 (4:15PM)
- 17) Wall St 30 (Sep) > 11380 (4:15PM)
- 18) Wall St 30 (Sep) > 11400 (4:15PM)
- 19) Wall St 30 (Sep) > 11420 (4:15PM)
- 20) Wall St 30 (Sep) > 11440 (4:15PM)
- 21) Wall St 30 (Sep) > 11460 (4:15PM)

