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OFFICE OF THE
SECRETARIAT

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September 9, 2011

Via E-Mail: submissions@cftc.gov

Mr. David Stawick
Secretary of the Commission
Office of the Secretariat
Commodity Futures Trading Commission
3 Lafayette Centre
1155 21st Street, N.W.
Washington D.C. 20581

RE: Weekly Notification of Rule Changes: Nadex Adds Strikes in its Gold Daily Binary Contracts for Trade Date September 7, 2011 and in its Wall Street 30, US 500, US Tech 100, US 2000, and Germany 30 Daily Binary Contracts for Trade Date September 9, 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 regulations¹ 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 September 6, 2011 and ending September 9, 2011. Due to volatility in the underlying market and pursuant to Nadex Rule 12.5(f)(vii), Nadex has added twenty-three additional strike levels in its Gold Daily Binary Contracts for trade date September 7, 2011 only. Nadex returned to its regular listing schedule on September 8, 2011, listing the

¹ 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 number of strikes as set forth in Chapter 12 of the Nadex Rulebook. Additionally, pursuant to Nadex Rule 12.65(f)(x), 12.59(f)(x), 12.63(f)(x), 12.61(f)(x), and 12.51(f)(ix), Nadex added fifteen additional strike levels in its Wall Street 30 and US 500 Daily Binary Contracts, eleven additional strike levels in its US Tech 100 and US 2000 Daily Binary Contracts, and five additional strike levels in its Germany 30 Daily Binary Contracts for trade date September 9, 2011 only. Nadex currently intends to return to its regular listing schedule on Monday, September 12, 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 September 7, 2011 and September 9, 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.

Sincerely,



Timothy G. McDermott
General Counsel and Chief Regulatory Officer

cc: 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

Daily Binary Gold Strikes Added on September 7, 2011

- 1) Gold (Dec) >1774.0 (1:30PM)
- 2) Gold (Dec) >1777.0 (1:30PM)
- 3) Gold (Dec) >1780.0 (1:30PM)
- 4) Gold (Dec) >1783.0 (1:30PM)
- 5) Gold (Dec) >1786.0 (1:30PM)
- 6) Gold (Dec) >1789.0 (1:30PM)
- 7) Gold (Dec) >1792.0 (1:30PM)
- 8) Gold (Dec) >1795.0 (1:30PM)
- 9) Gold (Dec) >1798.0 (1:30PM)
- 10) Gold (Dec) >1801.0 (1:30PM)
- 11) Gold (Dec) >1804.0 (1:30PM)
- 12) Gold (Dec) >1807.0 (1:30PM)
- 13) Gold (Dec) >1810.0 (1:30PM)
- 14) Gold (Dec) >1813.0 (1:30PM)
- 15) Gold (Dec) >1816.0 (1:30PM)
- 16) Gold (Dec) >1819.0 (1:30PM)
- 17) Gold (Dec) >1822.0 (1:30PM)
- 18) Gold (Dec) >1825.0 (1:30PM)
- 19) Gold (Dec) >1828.0 (1:30PM)
- 20) Gold (Dec) >1831.0 (1:30PM)
- 21) Gold (Dec) >1834.0 (1:30PM)
- 22) Gold (Dec) >1837.0 (1:30PM)
- 23) Gold (Dec) >1840.0 (1:30PM)

Daily Binary Wall Street 30 Strikes Added on September 9, 2011

- 1) Wall St 30 (Sep) > 10780 (4:15PM)
- 2) Wall St 30 (Sep) > 10800 (4:15PM)
- 3) Wall St 30 (Sep) > 10820 (4:15PM)
- 4) Wall St 30 (Sep) > 10840 (4:15PM)
- 5) Wall St 30 (Sep) > 10860 (4:15PM)
- 6) Wall St 30 (Sep) > 10880 (4:15PM)
- 7) Wall St 30 (Sep) > 10900 (4:15PM)
- 8) Wall St 30 (Sep) > 10920 (4:15PM)
- 9) Wall St 30 (Sep) > 10940 (4:15PM)
- 10) Wall St 30 (Sep) > 10960 (4:15PM)
- 11) Wall St 30 (Sep) > 10980 (4:15PM)
- 12) Wall St 30 (Sep) > 11000 (4:15PM)
- 13) Wall St 30 (Sep) > 11020 (4:15PM)
- 14) Wall St 30 (Sep) > 11040 (4:15PM)
- 15) Wall St 30 (Sep) > 11060 (4:15PM)

US 500 Additional Daily Binary Strikes Listed on September 9, 2011

- 1) US 500 (Sep) > 1112.0 (4:15PM)
- 2) US 500 (Sep) > 1115.0 (4:15PM)
- 3) US 500 (Sep) > 1118.0 (4:15PM)
- 4) US 500 (Sep) > 1121.0 (4:15PM)
- 5) US 500 (Sep) > 1124.0 (4:15PM)
- 6) US 500 (Sep) > 1127.0 (4:15PM)
- 7) US 500 (Sep) > 1130.0 (4:15PM)
- 8) US 500 (Sep) > 1133.0 (4:15PM)
- 9) US 500 (Sep) > 1136.0 (4:15PM)
- 10) US 500 (Sep) > 1139.0 (4:15PM)
- 11) US 500 (Sep) > 1142.0 (4:15PM)
- 12) US 500 (Sep) > 1145.0 (4:15PM)
- 13) US 500 (Sep) > 1148.0 (4:15PM)
- 14) US 500 (Sep) > 1151.0 (4:15PM)
- 15) US 500 (Sep) > 1154.0 (4:15PM)

US Tech 100 Additional Daily Binary Strikes Listed on September 9, 2011

- 1) US Tech 100 (Sep) > 2128 (4:15PM)
- 2) US Tech 100 (Sep) > 2132 (4:15PM)
- 3) US Tech 100 (Sep) > 2136 (4:15PM)
- 4) US Tech 100 (Sep) > 2140 (4:15PM)
- 5) US Tech 100 (Sep) > 2144 (4:15PM)
- 6) US Tech 100 (Sep) > 2148 (4:15PM)
- 7) US Tech 100 (Sep) > 2152 (4:15PM)
- 8) US Tech 100 (Sep) > 2156 (4:15PM)
- 9) US Tech 100 (Sep) > 2160 (4:15PM)
- 10) US Tech 100 (Sep) > 2164 (4:15PM)
- 11) US Tech 100 (Sep) > 2168 (4:15PM)

US SmallCap 2000 Additional Daily Binary Strikes Listed on September 9, 2011

- 1) US SmallCap 2000 (Sep) > 652.0 (4:15PM)
- 2) US SmallCap 2000 (Sep) > 654.0 (4:15PM)
- 3) US SmallCap 2000 (Sep) > 656.0 (4:15PM)
- 4) US SmallCap 2000 (Sep) > 658.0 (4:15PM)
- 5) US SmallCap 2000 (Sep) > 660.0 (4:15PM)
- 6) US SmallCap 2000 (Sep) > 662.0 (4:15PM)
- 7) US SmallCap 2000 (Sep) > 664.0 (4:15PM)
- 8) US SmallCap 2000 (Sep) > 666.0 (4:15PM)
- 9) US SmallCap 2000 (Sep) > 668.0 (4:15PM)

- 10) US SmallCap 2000 (Sep) > 670.0 (4:15PM)
- 11) US SmallCap 2000 (Sep) > 672.0 (4:15PM)

Germany 30 Additional Daily Binary Strikes Listed on September 9, 2011

- 1) Germany30 (Sep) > 5060 (4:15PM)
- 2) Germany30 (Sep) > 5080 (4:15PM)
- 3) Germany30 (Sep) > 5100 (4:15PM)
- 4) Germany30 (Sep) > 5120 (4:15PM)
- 5) Germany30 (Sep) > 5140 (4:15PM)