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November 25, 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 21<sup>st</sup> Street, N.W.
Washington D.C. 20581

RE: Weekly Notification of Rule Amendments: Nadex Adds Strikes in its Daily Wall St 30, US Tech 100 and US SmallCap 2000 Binary Contracts for Trade Date November 23, 2011 - Submission Pursuant to Commission Regulation §40.6(d)(iv)

Dear Mr. Stawick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended ("Act"), and section 40.6(d)(iv) of the current regulations 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 amendments for the week commencing November 21, 2011 and ending November 25, 2011. By the authority granted in Nadex Rule 12, Nadex has added additional strike levels in its Daily Wall St 30, US Tech 100, and US SmallCap 2000 Binary contracts on a discretionary basis for trade date November 21, 2011. Nadex was closed on November 24, 2011 for the Thanksgiving holiday, but returned to its regular listing schedule on November 25, 2011 for these contracts. New strikes created for trade dates November 23, 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

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cc: <u>DMOSubmission@cftc.gov</u>

Jon Hultquist – CFTC (Acting Branch Chief, DMO, Chicago)

Tom Leahy – CFTC Riva Adriance – CFTC Nancy Markowitz – CFTC

Yossi Beinart - Nadex

## Exhibit A

#### Daily Binary Wall St 30 Strikes Added on November 23, 2011

- 1) Wall St 30 (Dec) > 11230 (4:15PM)
- 2) Wall St 30 (Dec) > 11210 (4:15PM)
- 3) Wall St 30 (Dec) > 11190 (4:15PM)
- 4) Wall St 30 (Dec) > 11170 (4:15PM)
- 5) Wall St 30 (Dec) > 11150 (4:15PM)
- 6) Wall St 30 (Dec) > 11130 (4:15PM)
- 7) Wall St 30 (Dec) > 11110 (4:15PM)
- 8) Wall St 30 (Dec) > 11090 (4:15PM)
- 9) Wall St 30 (Dec) > 11070 (4:15PM)

#### Daily Binary US Tech 100 Strikes Added on November 23, 2011

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

### Daily Binary US SmallCap 2000 Strikes Added on November 23, 2011

- 1) US SmallCap 2000 (Dec) > 672.0 (4:15PM)
- 2) US SmallCap 2000 (Dec) > 670.0 (4:15PM)
- 3) US SmallCap 2000 (Dec) > 668.0 (4:15PM)
- 4) US SmallCap 2000 (Dec) > 666.0 (4:15PM)
- 5) US SmallCap 2000 (Dec) > 664.0 (4:15PM)
- 6) US SmallCap 2000 (Dec) > 662.0 (4:15PM)
- 7) US SmallCap 2000 (Dec) > 660.0 (4:15PM)
- 8) US SmallCap 2000 (Dec) > 658.0 (4:15PM)
- 9) US SmallCap 2000 (Dec) > 656.0 (4:15PM)
- 10) US SmallCap 2000 (Dec) > 654.0 (4:15PM)
- 11) US SmallCap 2000 (Dec) > 652.0 (4:15PM)