

RECEIVED  
CFTC

2011 DEC 23 PM 2:18

OFFICE OF THE  
SECRETARIAT

Timothy G. McDermott  
+1 (312) 884-0171  
tim.mcdermott@nadex.com

December 23, 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 Amendments: Nadex Adds Strikes in its Daily AUD/USD, GBP/USD, Germany 30, US 500, US Tech 100, Wall St 30, and US SmallCap 2000 Binary Contracts for Trade Date December 20, 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 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 in its Daily AUD/USD, GBP/USD, Germany 30, US 500, US Tech 100, Wall St 30, and US SmallCap 2000 Binary contracts on a discretionary basis for trade date December 20, 2011. Nadex returned to its regular listing schedule on December 21, 2011 for these contracts. New strikes created for trade date December 20, 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.

*Tim G. McDermott*  
12/23/2011

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) 884-0171 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

### Daily Binary AUD/USD Strikes Added on December 20, 2011

- 1) AUD/USD > 1.024 (3PM)
- 2) AUD/USD > 1.022 (3PM)
- 3) AUD/USD > 1.020 (3PM)
- 4) AUD/USD > 1.018 (3PM)
- 5) AUD/USD > 1.016 (3PM)
- 6) AUD/USD > 1.014 (3PM)
- 7) AUD/USD > 1.012 (3PM)

### Daily Binary GBP/USD Strikes Added on December 20, 2011

- 1) GBP/USD > 1.584 (3PM)
- 2) GBP/USD > 1.582 (3PM)
- 3) GBP/USD > 1.580 (3PM)
- 4) GBP/USD > 1.578 (3PM)
- 5) GBP/USD > 1.576 (3PM)
- 6) GBP/USD > 1.574 (3PM)
- 7) GBP/USD > 1.572 (3PM)

### Daily Binary Germany 30 Strikes Added on December 20, 2011

- 1) Germany 30 (Mar) > 6060 (4PM)
- 2) Germany 30 (Mar) > 6040 (4PM)
- 3) Germany 30 (Mar) > 6020 (4PM)
- 4) Germany 30 (Mar) > 6000 (4PM)
- 5) Germany 30 (Mar) > 5980 (4PM)
- 6) Germany 30 (Mar) > 5960 (4PM)
- 7) Germany 30 (Mar) > 5940 (4PM)
- 8) Germany 30 (Mar) > 5920 (4PM)
- 9) Germany 30 (Mar) > 5900 (4PM)
- 10) Germany 30 (Mar) > 5880 (4PM)
- 11) Germany 30 (Mar) > 5860 (4PM)

### Daily Binary US 500 Strikes Added on December 20, 2011

- 1) US 500 (Mar) > 1263 (4:15PM)
- 2) US 500 (Mar) > 1260 (4:15PM)
- 3) US 500 (Mar) > 1257 (4:15PM)
- 4) US 500 (Mar) > 1254 (4:15PM)
- 5) US 500 (Mar) > 1251 (4:15PM)
- 6) US 500 (Mar) > 1248 (4:15PM)

- 7) US 500 (Mar) > 1245 (4:15PM)
- 8) US 500 (Mar) > 1242 (4:15PM)
- 9) US 500 (Mar) > 1239 (4:15PM)
- 10) US 500 (Mar) > 1236 (4:15PM)
- 11) US 500 (Mar) > 1233 (4:15PM)

**Daily Binary US Tech 100 Strikes Added on December 20, 2011**

- 1) US Tech 100 (Mar) > 2300 (4:15PM)
- 2) US Tech 100 (Mar) > 2296 (4:15PM)
- 3) US Tech 100 (Mar) > 2292 (4:15PM)
- 4) US Tech 100 (Mar) > 2288 (4:15PM)
- 5) US Tech 100 (Mar) > 2284 (4:15PM)
- 6) US Tech 100 (Mar) > 2280 (4:15PM)
- 7) US Tech 100 (Mar) > 2276 (4:15PM)
- 8) US Tech 100 (Mar) > 2272 (4:15PM)
- 9) US Tech 100 (Mar) > 2268 (4:15PM)
- 10) US Tech 100 (Mar) > 2264 (4:15PM)
- 11) US Tech 100 (Mar) > 2260 (4:15PM)

**Daily Binary Wall St 30 Strikes Added on December 20, 2011**

- 1) Wall St 30 (Mar) > 12160 (4:15PM)
- 2) Wall St 30 (Mar) > 12140 (4:15PM)
- 3) Wall St 30 (Mar) > 12120 (4:15PM)
- 4) Wall St 30 (Mar) > 12100 (4:15PM)
- 5) Wall St 30 (Mar) > 12080 (4:15PM)
- 6) Wall St 30 (Mar) > 12060 (4:15PM)
- 7) Wall St 30 (Mar) > 12040 (4:15PM)
- 8) Wall St 30 (Mar) > 12020 (4:15PM)
- 9) Wall St 30 (Mar) > 12000 (4:15PM)
- 10) Wall St 30 (Mar) > 11980 (4:15PM)
- 11) Wall St 30 (Mar) > 11960 (4:15PM)
- 12) Wall St 30 (Mar) > 11940 (4:15PM)
- 13) Wall St 30 (Mar) > 11920 (4:15PM)

**Daily Binary US SmallCap 2000 Strikes Added on December 20, 2011**

- 1) US SmallCap 2000 (Mar) > 746.0 (4:15PM)
- 2) US SmallCap 2000 (Mar) > 744.0 (4:15PM)
- 3) US SmallCap 2000 (Mar) > 742.0 (4:15PM)
- 4) US SmallCap 2000 (Mar) > 740.0 (4:15PM)
- 5) US SmallCap 2000 (Mar) > 738.0 (4:15PM)
- 6) US SmallCap 2000 (Mar) > 736.0 (4:15PM)
- 7) US SmallCap 2000 (Mar) > 734.0 (4:15PM)

- 8) US SmallCap 2000 (Mar) > 732.0 (4:15PM)
- 9) US SmallCap 2000 (Mar) > 730.0 (4:15PM)
- 10) US SmallCap 2000 (Mar) > 728.0 (4:15PM)
- 11) US SmallCap 2000 (Mar) > 726.0 (4:15PM)