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January 27, 2012

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 Amendments: Nadex Adds Strikes in its Weekly Jobless Claims Event Binary Contracts for the Week of January 23, 2012 and in its Daily EUR/USD and Natural Gas Binary Contracts for Trade Date January 23, 2012 – 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 Weekly Jobless Claims Event Binary Contracts on a discretionary basis for the week of January 23, 2012. Nadex plans to return to its regular listing schedule on January 30, 2012 for these contracts. Nadex also added additional strike levels in its Daily EUR/USD and Natural Gas Binary Contracts on a discretionary basis for trade date January 23, 2012. Nadex returned to its regular listing schedule for these contracts on January 24, 2012. New strikes created on trade date January 23, 2012 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.

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.

Sincerely,

Timothy G. McDermott

General Counsel and Chief Regulatory

Jindy Am Er emt

Officer

ce: <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

Weekly Jobless Claims Event Binary Strikes Added on January 23, 2012

- 1) Jobless Claims >= 355,000
- 2) Jobless Claims $\geq 345,000$

Daily EUR/USD Binary Strikes Added on January 23, 2012

- 1) EUR/USD > 1.3120 (3PM)
- 2) EUR/USD > 1.3140 (3PM)
- 3) EUR/USD > 1.3160 (3PM)
- 4) EUR/USD > 1.3180 (3PM)
- 5) EUR/USD > 1.3200 (3PM)

Daily Natural Gas Binary Strikes Added on January 23, 2012

- 1) Natural Gas (Mar) > 2.620 (2:30PM)
- 2) Natural Gas (Mar) > 2.660 (2:30PM)
- 3) Natural Gas (Mar) > 2.700 (2:30PM)
- 4) Natural Gas (Mar) > 2.740 (2:30PM)
- 5) Natural Gas (Mar) > 2.780 (2:30PM)