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June 15, 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 Daily US Tech 100, Wall Street 30, and US SmallCap 2000 Binary Contracts for Trade Date June 11, 2012 – Submission Pursuant to Commission Regulation §40.6(d)(2)(iv)

Dear Mr. Stawick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (“Act”), and section §40.6(d)(2)(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 US Tech 100, Wall Street 30, and US SmallCap 2000 Binary Contracts for Trade Date June 11, 2012. Nadex returned to its regular listing schedule for these contracts on June 12, 2012.

New strikes created on trade dates June 11, 2012 are set forth in Exhibit A.

Nadex hereby certifies that the additions contained herein comply 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
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 US Tech 100 Binary Strikes Added on June 11, 2012

- 1) US Tech 100 (Jun) >2504 (4:15PM)
- 2) US Tech 100 (Jun) >2508 (4:15PM)
- 3) US Tech 100 (Jun) >2512 (4:15PM)
- 4) US Tech 100 (Jun) >2516 (4:15PM)
- 5) US Tech 100 (Jun) >2520 (4:15PM)
- 6) US Tech 100 (Jun) >2524 (4:15PM)
- 7) US Tech 100 (Jun) >2528 (4:15PM)
- 8) US Tech 100 (Jun) >2532 (4:15PM)
- 9) US Tech 100 (Jun) >2536 (4:15PM)
- 10) US Tech 100 (Jun) >2540 (4:15PM)
- 11) US Tech 100 (Jun) >2544 (4:15PM)

Daily US SmallCap 2000 Binary Strikes Added on June 11, 2012

- 1) US SmallCap 2000 (Jun) >736.0 (4:15PM)
- 2) US SmallCap 2000 (Jun) >738.0 (4:15PM)
- 3) US SmallCap 2000 (Jun) >740.0 (4:15PM)
- 4) US SmallCap 2000 (Jun) >742.0 (4:15PM)
- 5) US SmallCap 2000 (Jun) >744.0 (4:15PM)
- 6) US SmallCap 2000 (Jun) >746.0 (4:15PM)
- 7) US SmallCap 2000 (Jun) >748.0 (4:15PM)
- 8) US SmallCap 2000 (Jun) >750.0 (4:15PM)
- 9) US SmallCap 2000 (Jun) >752.0 (4:15PM)
- 10) US SmallCap 2000 (Jun) >754.0 (4:15PM)
- 11) US SmallCap 2000 (Jun) >756.0 (4:15PM)

Daily Wall Street 30 Binary Strikes Added on June 11, 2012

- 1) Wall Street 30 (Jun) >12220 (4:15PM)
- 2) Wall Street 30 (Jun) >12240 (4:15PM)
- 3) Wall Street 30 (Jun) >12260 (4:15PM)
- 4) Wall Street 30 (Jun) >12280 (4:15PM)
- 5) Wall Street 30 (Jun) >12300 (4:15PM)
- 6) Wall Street 30 (Jun) >12320 (4:15PM)
- 7) Wall Street 30 (Jun) >12340 (4:15PM)
- 8) Wall Street 30 (Jun) >12360 (4:15PM)
- 9) Wall Street 30 (Jun) >12380 (4:15PM)
- 10) Wall Street 30 (Jun) >12400 (4:15PM)
- 11) Wall Street 30 (Jun) >12420 (4:15PM)