



Timothy G. McDermott  
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June 22, 2012

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 Weekly Corn Binary Contracts on Trade Date June 19, 2012 and in its Daily Gold, Silver, US Tech 100, Wall Street 30, US 500 and US SmallCap 2000 Binary Contracts for Trade Date June 21, 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 Weekly Corn Binary Contracts on trade date June 19, 2012. Nadex plans to return to its regular listing schedule for these contracts on June 25, 2012. Nadex has also added additional strike levels in its Daily Gold, Silver, US Tech 100, Wall Street 30, US 500 and US SmallCap 2000 Binary Contracts for Trade Date June 21, 2012. Nadex returned to its regular listing schedule for these contracts on June 22, 2012.

New strikes created on trade dates June 19 and 21, 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](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**

### **Weekly Corn Binary Strikes Added on June 19, 2012**

- 1) Corn (Jul) >621.5 (2:15PM)
- 2) Corn (Jul) >622.5 (2:15PM)
- 3) Corn (Jul) >623.5 (2:15PM)
- 4) Corn (Jul) >624.5 (2:15PM)
- 5) Corn (Jul) >625.5 (2:15PM)
- 6) Corn (Jul) >626.5 (2:15PM)

### **Daily Gold Binary Strikes Added on June 21, 2012**

- 1) Gold (Aug) >1542.0 (1:30PM)
- 2) Gold (Aug) >1545.0 (1:30PM)
- 3) Gold (Aug) >1548.0 (1:30PM)
- 4) Gold (Aug) >1551.0 (1:30PM)
- 5) Gold (Aug) >1554.0 (1:30PM)
- 6) Gold (Aug) >1557.0 (1:30PM)
- 7) Gold (Aug) >1560.0 (1:30PM)
- 8) Gold (Aug) >1563.0 (1:30PM)
- 9) Gold (Aug) >1566.0 (1:30PM)
- 10) Gold (Aug) >1569.0 (1:30PM)
- 11) Gold (Aug) >1572.0 (1:30PM)

### **Daily Silver Binary Strikes Added on June 21, 2012**

- 1) Silver (Jul) >2550 (1:25PM)
- 2) Silver (Jul) >2570 (1:25PM)
- 3) Silver (Jul) >2590 (1:25PM)
- 4) Silver (Jul) >2610 (1:25PM)
- 5) Silver (Jul) >2630 (1:25PM)
- 6) Silver (Jul) >2650 (1:25PM)

### **Daily US Tech 100 Binary Strikes Added on June 21, 2012**

- 1) US Tech 100 (Sep) >2520 (4:15PM)
- 2) US Tech 100 (Sep) >2524 (4:15PM)
- 3) US Tech 100 (Sep) >2528 (4:15PM)
- 4) US Tech 100 (Sep) >2532 (4:15PM)
- 5) US Tech 100 (Sep) >2536 (4:15PM)
- 6) US Tech 100 (Sep) >2540 (4:15PM)
- 7) US Tech 100 (Sep) >2544 (4:15PM)
- 8) US Tech 100 (Sep) >2548 (4:15PM)
- 9) US Tech 100 (Sep) >2552 (4:15PM)

- 10) US Tech 100 (Sep) >2556 (4:15PM)
- 11) US Tech 100 (Sep) >2560 (4:15PM)
- 12) US Tech 100 (Sep) >2564 (4:15PM)
- 13) US Tech 100 (Sep) >2568 (4:15PM)
- 14) US Tech 100 (Sep) >2572 (4:15PM)
- 15) US Tech 100 (Sep) >2576 (4:15PM)

#### **Daily Wall Street 30 Binary Strikes Added on June 21, 2012**

- 1) Wall Street 30 (Sep) >12350 (4:15PM)
- 2) Wall Street 30 (Sep) >12370 (4:15PM)
- 3) Wall Street 30 (Sep) >12390 (4:15PM)
- 4) Wall Street 30 (Sep) >12410 (4:15PM)
- 5) Wall Street 30 (Sep) >12430 (4:15PM)
- 6) Wall Street 30 (Sep) >12450 (4:15PM)
- 7) Wall Street 30 (Sep) >12470 (4:15PM)
- 8) Wall Street 30 (Sep) >12490 (4:15PM)
- 9) Wall Street 30 (Sep) >12510 (4:15PM)
- 10) Wall Street 30 (Sep) >12530 (4:15PM)
- 11) Wall Street 30 (Sep) >12550 (4:15PM)

#### **Daily US 500 Binary Strikes Added on June 21, 2012**

- 1) US 500 (Sep) >1298.0 (4:15PM)
- 2) US 500 (Sep) >1301.0 (4:15PM)
- 3) US 500 (Sep) >1304.0 (4:15PM)
- 4) US 500 (Sep) >1307.0 (4:15PM)
- 5) US 500 (Sep) >1310.0 (4:15PM)
- 6) US 500 (Sep) >1313.0 (4:15PM)
- 7) US 500 (Sep) >1316.0 (4:15PM)
- 8) US 500 (Sep) >1319.0 (4:15PM)

#### **Daily US SmallCap 2000 Binary Strikes Added on June 21, 2012**

- 1) US SmallCap 2000 (Sep) >738.0 (4:15PM)
- 2) US SmallCap 2000 (Sep) >740.0 (4:15PM)
- 3) US SmallCap 2000 (Sep) >742.0 (4:15PM)
- 4) US SmallCap 2000 (Sep) >744.0 (4:15PM)
- 5) US SmallCap 2000 (Sep) >746.0 (4:15PM)
- 6) US SmallCap 2000 (Sep) >748.0 (4:15PM)
- 7) US SmallCap 2000 (Sep) >750.0 (4:15PM)
- 8) US SmallCap 2000 (Sep) >752.0 (4:15PM)
- 9) US SmallCap 2000 (Sep) >754.0 (4:15PM)
- 10) US SmallCap 2000 (Sep) >756.0 (4:15PM)
- 11) US SmallCap 2000 (Sep) >758.0 (4:15PM)