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June 29, 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 and Wall Street 30 Binary Contracts for Trade Date June 28, 2012 and in its Daily AUD/USD, EUR/USD, GBP/USD, USD/CAD, USD/CHF, US Indices, Germany 30, and Metals Binary Contracts for Trade Date June 29, 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 and Wall Street 30 Binary Contracts for trade date June 28, 2012. Nadex returned to its regular listing Schedule for these contracts on June 29, 2012. Nadex also added additional strike levels in its Daily AUD/USD, EUR/USD, GBP/USD, USD/CAD, USD/CHF, US Tech 100, Wall Street 30, US 500, US SmallCap 2000, Germany 30, Gold, Silver, and Copper Binary Contracts for trade date June 29, 2012. Nadex plans to return to its regular listing schedule for these contracts on July 2, 2012.

New strikes created on trade dates June 28 and 29, 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 28, 2012

1) US Tech 100 (Jun) >2460 (4:15PM)
2) US Tech 100 (Jun) >2464 (4:15PM)
3) US Tech 100 (Jun) >2468 (4:15PM)
4) US Tech 100 (Jun) >2472 (4:15PM)
5) US Tech 100 (Jun) >2476 (4:15PM)
6) US Tech 100 (Jun) >2480 (4:15PM)
7) US Tech 100 (Jun) >2484 (4:15PM)
8) US Tech 100 (Jun) >2488 (4:15PM)
9) US Tech 100 (Jun) >2492 (4:15PM)
10) US Tech 100 (Jun) >2496 (4:15PM)
11) US Tech 100 (Jun) >2500(4:15PM)
12) US Tech 100 (Jun) >2504 (4:15PM)
13) US Tech 100 (Jun) >2508 (4:15PM)
14) US Tech 100 (Jun) >2512 (4:15PM)
15) US Tech 100 (Jun) >2516 (4:15PM)

Daily Wall Street 30 Binary Strikes Added on June 28, 2012

1) Wall Street 30 (Jun) >12130 (4:15PM)
2) Wall Street 30 (Jun) >12150 (4:15PM)
3) Wall Street 30 (Jun) >12170 (4:15PM)
4) Wall Street 30 (Jun) >12190 (4:15PM)
5) Wall Street 30 (Jun) >12210 (4:15PM)
6) Wall Street 30 (Jun) >12230 (4:15PM)
7) Wall Street 30 (Jun) >12250 (4:15PM)
8) Wall Street 30 (Jun) >12270 (4:15PM)
9) Wall Street 30 (Jun) >12290 (4:15PM)
10) Wall Street 30 (Jun) >12310 (4:15PM)
11) Wall Street 30 (Jun) >12330 (4:15PM)

Daily AUD/USD Binary Strikes Added on June 29, 2012

1) AUD/USD >1.0260 (3PM)
2) AUD/USD >1.0280 (3PM)
3) AUD/USD >1.0300 (3PM)
4) AUD/USD >1.0320 (3PM)
5) AUD/USD >1.0340 (3PM)
6) AUD/USD >1.0360 (3PM)
7) AUD/USD >1.0380 (3PM)
8) AUD/USD >1.0400 (3PM)
9) AUD/USD >1.0420 (3PM)
10) AUD/USD >1.0440 (3PM)

11) AUD/USD >1.0460 (3PM)

Daily EUR/USD Binary Strikes Added on June 29, 2012

1) EUR/USD >1.2660 (3PM)
2) EUR/USD >1.2680 (3PM)
3) EUR/USD >1.2700 (3PM)
4) EUR/USD >1.2720 (3PM)
5) EUR/USD >1.2740 (3PM)
6) EUR/USD >1.2760 (3PM)
7) EUR/USD >1.2780 (3PM)
8) EUR/USD >1.2800 (3PM)
9) EUR/USD >1.2820 (3PM)
10) EUR/USD >1.2840 (3PM)
11) EUR/USD >1.2860 (3PM)

Daily GBP/USD Binary Strikes Added on June 29, 2012

1) GBP/USD >1.5740 (3PM)
2) GBP/USD >1.5760 (3PM)
3) GBP/USD >1.5780 (3PM)
4) GBP/USD >1.5800 (3PM)
5) GBP/USD >1.5820 (3PM)
6) GBP/USD >1.5840 (3PM)
7) GBP/USD >1.5860 (3PM)
8) GBP/USD >1.5880 (3PM)
9) GBP/USD >1.5900 (3PM)
10) GBP/USD >1.5920 (3PM)
11) GBP/USD >1.5940 (3PM)

Daily USD/CAD Binary Strikes Added on June 29, 2012

1) USD/CAD >.9920 (3PM)
2) USD/CAD >.9940 (3PM)
3) USD/CAD >.9960 (3PM)
4) USD/CAD >.9980 (3PM)
5) USD/CAD >1.0000 (3PM)
6) USD/CAD >1.0020 (3PM)
7) USD/CAD >1.0040 (3PM)
8) USD/CAD >1.0060 (3PM)
9) USD/CAD >1.0080 (3PM)
10) USD/CAD >1.0100 (3PM)
11) USD/CAD >1.0120 (3PM)

Daily USD/CHF Binary Strikes Added on June 29, 2012

1) USD/CHF >.9240 (3PM)
2) USD/CHF >.9260 (3PM)
3) USD/CHF >.9280 (3PM)
4) USD/CHF >.9300 (3PM)
5) USD/CHF >.9320 (3PM)
6) USD/CHF >.9340 (3PM)
7) USD/CHF >.9360 (3PM)
8) USD/CHF >.9380 (3PM)
9) USD/CHF >.9400 (3PM)
10) USD/CHF >.9420 (3PM)
11) USD/CHF >.9440 (3PM)

Daily US Tech 100 Binary Strikes Added on June 29, 2012

1) US Tech 100 (Sep) >2568 (4:15PM)
2) US Tech 100 (Sep) >2572 (4:15PM)
3) US Tech 100 (Sep) >2576 (4:15PM)
4) US Tech 100 (Sep) >2580 (4:15PM)
5) US Tech 100 (Sep) >2584 (4:15PM)
6) US Tech 100 (Sep) >2588 (4:15PM)
7) US Tech 100 (Sep) >2592 (4:15PM)
8) US Tech 100 (Sep) >2596 (4:15PM)
9) US Tech 100 (Sep) >2600 (4:15PM)
10) US Tech 100 (Sep) >2604 (4:15PM)
11) US Tech 100 (Sep) >2608 (4:15PM)
12) US Tech 100 (Sep) >2612 (4:15PM)
13) US Tech 100 (Sep) >2616 (4:15PM)
14) US Tech 100 (Sep) >2620 (4:15PM)

Daily Wall Street 30 Binary Strikes Added on June 29, 2012

1) Wall Street 30 (Sep) >12750 (4:15PM)
2) Wall Street 30 (Sep) >12770 (4:15PM)
3) Wall Street 30 (Sep) >12790 (4:15PM)
4) Wall Street 30 (Sep) >12810 (4:15PM)
5) Wall Street 30 (Sep) >12830 (4:15PM)
6) Wall Street 30 (Sep) >12850 (4:15PM)
7) Wall Street 30 (Sep) >12870 (4:15PM)
8) Wall Street 30 (Sep) >12890 (4:15PM)
9) Wall Street 30 (Sep) >12910 (4:15PM)

Daily US 500 Binary Strikes Added on June 29, 2012

1) US 500 (Sep) >1354.0 (4:15PM)

2) US 500 (Sep) >1357.0 (4:15PM)
3) US 500 (Sep) >1360.0 (4:15PM)
4) US 500 (Sep) >1363.0 (4:15PM)
5) US 500 (Sep) >1366.0 (4:15PM)
6) US 500 (Sep) >1369.0 (4:15PM)
7) US 500 (Sep) >1372.0 (4:15PM)
8) US 500 (Sep) >1375.0 (4:15PM)

Daily US SmallCap 2000 Binary Strikes Added on June 29, 2012

1) US SmallCap 2000 (Sep) >794.0 (4:15PM)
2) US SmallCap 2000 (Sep) >796.0 (4:15PM)
3) US SmallCap 2000 (Sep) >798.0 (4:15PM)
4) US SmallCap 2000 (Sep) >800.0 (4:15PM)
5) US SmallCap 2000 (Sep) >802.0 (4:15PM)
6) US SmallCap 2000 (Sep) >804.0 (4:15PM)
7) US SmallCap 2000 (Sep) >806.0 (4:15PM)
8) US SmallCap 2000 (Sep) >808.0 (4:15PM)
9) US SmallCap 2000 (Sep) >810.0 (4:15PM)

Daily Germany 30 Binary Strikes Added on June 29, 2012

1) Germany 30 (Sep) >6400 (4PM)
2) Germany 30 (Sep) >6420 (4PM)
3) Germany 30 (Sep) >6440 (4PM)
4) Germany 30 (Sep) >6460 (4PM)
5) Germany 30 (Sep) >6480 (4PM)
6) Germany 30 (Sep) >6500 (4PM)
7) Germany 30 (Sep) >6520 (4PM)
8) Germany 30 (Sep) >6540 (4PM)
9) Germany 30 (Sep) >6560 (4PM)
10) Germany 30 (Sep) >6580 (4PM)
11) Germany 30 (Sep) >6600 (4PM)

Daily Gold Binary Strikes Added on June 29, 2012

1) Gold (Aug) >1589.0 (1:30PM)
2) Gold (Aug) >1592.0 (1:30PM)
3) Gold (Aug) >1595.0 (1:30PM)
4) Gold (Aug) >1598.0 (1:30PM)
5) Gold (Aug) >1601.0 (1:30PM)
6) Gold (Aug) >1604.0 (1:30PM)
7) Gold (Aug) >1607.0 (1:30PM)
8) Gold (Aug) >1610.0 (1:30PM)
9) Gold (Aug) >1613.0 (1:30PM)
10) Gold (Aug) >1616.0 (1:30PM)

11) Gold (Aug) >1619.0 (1:30PM)
12) Gold (Aug) >1622.0 (1:30PM)
13) Gold (Aug) >1625.0 (1:30PM)

Daily Silver Binary Strikes Added on June 29, 2012

1) Silver (Jul) >2790 (1:25PM)
2) Silver (Jul) >2810 (1:25PM)
3) Silver (Jul) >2830 (1:25PM)
4) Silver (Jul) >2850 (1:25PM)
5) Silver (Jul) >2870 (1:25PM)
6) Silver (Jul) >2890 (1:25PM)

Daily Copper Binary Strikes Added on June 29, 2012

1) Copper (Jul) >348.0 (1PM)
2) Copper (Jul) >350.0 (1PM)
3) Copper (Jul) >352.0 (1PM)
4) Copper (Jul) >354.0 (1PM)