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OFFICE OF THE
SECRETARIAT

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August 19, 2011

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 Changes: Nadex Adds Strikes in its FTSE 100[®], Germany 30, US 500, US SmallCap 2000, US Tech 100, and Wall Street 30 Daily Binary Contracts for Trade Date August 18, 2011 Only - Submission Pursuant to Commission Regulation §40.6(c)(iv) (Final Commission Rule Amendment §40.6(d)(iv), effective September 26, 2011)

Dear Mr. Stawick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (“Act”), and section 40.6(c)(iv) of the current regulations¹ promulgated by the Commodity Futures Trading Commission (the “Commission”) under the Act (the “Regulations”), North American Derivatives Exchange, Inc. (“Nadex”) hereby submits to the Commission its weekly notification of changes for the week commencing August 15, 2011 and ending August 19, 2011. Due to volatility in the underlying index markets and pursuant to Nadex Rules 12.49(f)(ix), 12.51(f)(ix), 12.59(f)(x), 12.61(f)(x), 12.63(f)(x), 12.65(f)(x), Nadex has added twenty-one additional strike levels in each of its FTSE 100[®], Germany 30, US 500, US SmallCap 2000, US Tech 100, and Wall Street 30 Daily Binary Contracts for trade date August 18, 2011 only. Nadex returned to its

¹ The Commodity Futures Trading Commission has recently issued its final rules pertaining to the amendments of section 40.6. These final rules will become effective September 26, 2011, and section 40.6(c)(iv) referenced herein will be renumbered as 40.6(d)(iv).

regular listing schedule on August 19, 2011 listing the regular number of strikes as set forth in Chapter 12 of the Nadex Rulebook. New strikes created for trade date August 18, 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.

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 Binary US 500 Strikes Added on August 18, 2011

- 1) US 500 (Sep) >1094.0 (4:15PM)
- 2) US 500 (Sep) >1097.0 (4:15PM)
- 3) US 500 (Sep) >1100.0 (4:15PM)
- 4) US 500 (Sep) >1103.0 (4:15PM)
- 5) US 500 (Sep) >1106.0 (4:15PM)
- 6) US 500 (Sep) >1109.0 (4:15PM)
- 7) US 500 (Sep) >1112.0 (4:15PM)
- 8) US 500 (Sep) >1115.0 (4:15PM)
- 9) US 500 (Sep) >1118.0 (4:15PM)
- 10) US 500 (Sep) >1121.0 (4:15PM)
- 11) US 500 (Sep) >1124.0 (4:15PM)
- 12) US 500 (Sep) >1127.0 (4:15PM)
- 13) US 500 (Sep) >1130.0 (4:15PM)
- 14) US 500 (Sep) >1133.0 (4:15PM)
- 15) US 500 (Sep) >1136.0 (4:15PM)
- 16) US 500 (Sep) >1139.0 (4:15PM)
- 17) US 500 (Sep) >1142.0 (4:15PM)
- 18) US 500 (Sep) >1145.0 (4:15PM)
- 19) US 500 (Sep) >1148.0 (4:15PM)
- 20) US 500 (Sep) >1151.0 (4:15PM)
- 21) US 500 (Sep) >1154.0 (4:15PM)

Daily Binary Wall St 30 Strikes Added on August 18, 2011

- 1) Wall St 30 (Sep) >10740 (4:15PM)
- 2) Wall St 30 (Sep) >10760 (4:15PM)
- 3) Wall St 30 (Sep) >10780 (4:15PM)
- 4) Wall St 30 (Sep) >10800 (4:15PM)
- 5) Wall St 30 (Sep) >10820 (4:15PM)
- 6) Wall St 30 (Sep) >10840 (4:15PM)
- 7) Wall St 30 (Sep) >10860 (4:15PM)
- 8) Wall St 30 (Sep) >10880 (4:15PM)
- 9) Wall St 30 (Sep) >10900 (4:15PM)
- 10) Wall St 30 (Sep) >10920 (4:15PM)
- 11) Wall St 30 (Sep) >10940 (4:15PM)
- 12) Wall St 30 (Sep) >10960 (4:15PM)
- 13) Wall St 30 (Sep) >10980 (4:15PM)
- 14) Wall St 30 (Sep) >11000 (4:15PM)
- 15) Wall St 30 (Sep) >11020 (4:15PM)
- 16) Wall St 30 (Sep) >11040 (4:15PM)
- 17) Wall St 30 (Sep) >11060 (4:15PM)

- 18) Wall St 30 (Sep) >11080 (4:15PM)
- 19) Wall St 30 (Sep) >11100 (4:15PM)
- 20) Wall St 30 (Sep) >11120 (4:15PM)
- 21) Wall St 30 (Sep) >11140 (4:15PM)

Daily Binary Germany 30 Strikes Added on August 18, 2011

- 1) Germany 30 (Sep) >5300 (4PM)
- 2) Germany 30 (Sep) >5320 (4PM)
- 3) Germany 30 (Sep) >5340 (4PM)
- 4) Germany 30 (Sep) >5360 (4PM)
- 5) Germany 30 (Sep) >5380 (4PM)
- 6) Germany 30 (Sep) >5400 (4PM)
- 7) Germany 30 (Sep) >5420 (4PM)
- 8) Germany 30 (Sep) >5440 (4PM)
- 9) Germany 30 (Sep) >5460 (4PM)
- 10) Germany 30 (Sep) >5480 (4PM)
- 11) Germany 30 (Sep) >5500 (4PM)
- 12) Germany 30 (Sep) >5520 (4PM)
- 13) Germany 30 (Sep) >5540 (4PM)
- 14) Germany 30 (Sep) >5560 (4PM)
- 15) Germany 30 (Sep) >5580 (4PM)
- 16) Germany 30 (Sep) >5600 (4PM)
- 17) Germany 30 (Sep) >5620 (4PM)
- 18) Germany 30 (Sep) >5640 (4PM)
- 19) Germany 30 (Sep) >5660 (4PM)
- 20) Germany 30 (Sep) >5680 (4PM)
- 21) Germany 30 (Sep) >5700 (4PM)

Daily Binary FTSE 100 Strikes Added on August 18, 2011

- 1) FTSE 100 (Sep) >4700 (4PM)
- 2) FTSE 100 (Sep) >4720 (4PM)
- 3) FTSE 100 (Sep) >4740 (4PM)
- 4) FTSE 100 (Sep) >4760 (4PM)
- 5) FTSE 100 (Sep) >4780 (4PM)
- 6) FTSE 100 (Sep) >4800 (4PM)
- 7) FTSE 100 (Sep) >4820 (4PM)
- 8) FTSE 100 (Sep) >4840 (4PM)
- 9) FTSE 100 (Sep) >4860 (4PM)
- 10) FTSE 100 (Sep) >4880 (4PM)
- 11) FTSE 100 (Sep) >4900 (4PM)
- 12) FTSE 100 (Sep) >4920 (4PM)
- 13) FTSE 100 (Sep) >4940 (4PM)
- 14) FTSE 100 (Sep) >4960 (4PM)

- 15) FTSE 100 (Sep) >4980 (4PM)
- 16) FTSE 100 (Sep) >5000 (4PM)
- 17) FTSE 100 (Sep) >5020 (4PM)
- 18) FTSE 100 (Sep) >5040 (4PM)
- 19) FTSE 100 (Sep) >5060 (4PM)
- 20) FTSE 100 (Sep) >5080 (4PM)
- 21) FTSE 100 (Sep) >5100 (4PM)

Daily Binary US Tech 100 Strikes Added on August 18, 2011

- 1) US Tech 100 (Sep) >2044 (4:15PM)
- 2) US Tech 100 (Sep) >2048 (4:15PM)
- 3) US Tech 100 (Sep) >2052 (4:15PM)
- 4) US Tech 100 (Sep) >2056 (4:15PM)
- 5) US Tech 100 (Sep) >2060 (4:15PM)
- 6) US Tech 100 (Sep) >2064 (4:15PM)
- 7) US Tech 100 (Sep) >2068 (4:15PM)
- 8) US Tech 100 (Sep) >2072 (4:15PM)
- 9) US Tech 100 (Sep) >2076 (4:15PM)
- 10) US Tech 100 (Sep) >2080 (4:15PM)
- 11) US Tech 100 (Sep) >2084 (4:15PM)
- 12) US Tech 100 (Sep) >2088 (4:15PM)
- 13) US Tech 100 (Sep) >2092 (4:15PM)
- 14) US Tech 100 (Sep) >2096 (4:15PM)
- 15) US Tech 100 (Sep) >2100 (4:15PM)
- 16) US Tech 100 (Sep) >2104 (4:15PM)
- 17) US Tech 100 (Sep) >2108 (4:15PM)
- 18) US Tech 100 (Sep) >2112 (4:15PM)
- 19) US Tech 100 (Sep) >2116 (4:15PM)
- 20) US Tech 100 (Sep) >2120 (4:15PM)
- 21) US Tech 100 (Sep) >2124 (4:15PM)

Daily Binary US SmallCap 2000 Strikes Added on August 18, 2011

- 1) US SmallCap 2000 (Sep) >640.0 (4:15PM)
- 2) US SmallCap 2000 (Sep) >642.0 (4:15PM)
- 3) US SmallCap 2000 (Sep) >644.0 (4:15PM)
- 4) US SmallCap 2000 (Sep) >646.0 (4:15PM)
- 5) US SmallCap 2000 (Sep) >648.0 (4:15PM)
- 6) US SmallCap 2000 (Sep) >650.0 (4:15PM)
- 7) US SmallCap 2000 (Sep) >652.0 (4:15PM)
- 8) US SmallCap 2000 (Sep) >654.0 (4:15PM)
- 9) US SmallCap 2000 (Sep) >656.0 (4:15PM)
- 10) US SmallCap 2000 (Sep) >658.0 (4:15PM)
- 11) US SmallCap 2000 (Sep) >660.0 (4:15PM)

- 12) US SmallCap 2000 (Sep) >662.0 (4:15PM)
- 13) US SmallCap 2000 (Sep) >664.0 (4:15PM)
- 14) US SmallCap 2000 (Sep) >666.0 (4:15PM)
- 15) US SmallCap 2000 (Sep) >668.0 (4:15PM)
- 16) US SmallCap 2000 (Sep) >670.0 (4:15PM)
- 17) US SmallCap 2000 (Sep) >672.0 (4:15PM)
- 18) US SmallCap 2000 (Sep) >674.0 (4:15PM)
- 19) US SmallCap 2000 (Sep) >676.0 (4:15PM)
- 20) US SmallCap 2000 (Sep) >678.0 (4:15PM)
- 21) US SmallCap 2000 (Sep) >680.0 (4:15PM)