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December 30, 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 21<sup>st</sup> Street, N.W. Washington D.C. 20581

## RE: Weekly Notification of Rule Amendments: Nadex Adds Strikes in its Daily EUR/USD and GBP/USD Binary Contracts for Trade Date December 28, 2011 – 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 Daily EUR/USD and GBP/USD Binary contracts on a discretionary basis for trade date December 28, 2011. Nadex returned to its regular listing schedule on December 29, 2011 for these contracts. New strikes created for trade date December 28, 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.

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,

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Timothy G. McDermott General Counsel and Chief Regulatory Officer

cc: <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

## <u>Exhibit A</u>

Daily Binary EUR/USD Strikes Added on December 28, 2011

1) EUR/USD > 1.2460 (3PM) 2) EUR/USD > 1.2480 (3PM) 3) EUR/USD > 1.2500 (3PM) 4) EUR/USD > 1.2520 (3PM) 5) EUR/USD > 1.2540 (3PM) 6) EUR/USD > 1.2560 (3PM) 7) EUR/USD > 1.2580 (3PM) 8) EUR/USD > 1.2600 (3PM) 9) EUR/USD > 1.2620 (3PM) 10) EUR/USD > 1.2640 (3PM) 11) EUR/USD > 1.2660 (3PM) 12) EUR/USD > 1.2680 (3PM) 13) EUR/USD > 1.2700 (3PM) 14) EUR/USD > 1.2720 (3PM) 15) EUR/USD > 1.2740 (3PM) 16) EUR/USD > 1.2760 (3PM) 17) EUR/USD > 1.2780 (3PM) 18) EUR/USD > 1.2800 (3PM) 19) EUR/USD > 1.2820 (3PM) 20) EUR/USD > 1.2840 (3PM) 21) EUR/USD > 1.2860 (3PM)

## Daily Binary GBP/USD Strikes Added on December 28, 2011

1) GBP/USD > 1.5060 (3PM)
2) GBP/USD > 1.5080 (3PM)
3) GBP/USD > 1.5100 (3PM)
4) GBP/USD > 1.5120 (3PM)
5) GBP/USD > 1.5140 (3PM)
6) GBP/USD > 1.5160 (3PM)
7) GBP/USD > 1.5160 (3PM)
8) GBP/USD > 1.5200 (3PM)
9) GBP/USD > 1.5220 (3PM)
10) GBP/USD > 1.5240 (3PM)
11) GBP/USD > 1.5260 (3PM)
12) GBP/USD > 1.5280 (3PM)
13) GBP/USD > 1.5300 (3PM)
14) GBP/USD > 1.5320 (3PM)
15) GBP/USD > 1.5340 (3PM)

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16) GBP/USD > 1.5360 (3PM) 17) GBP/USD > 1.5380 (3PM) 18) GBP/USD > 1.5400 (3PM) 19) GBP/USD > 1.5420 (3PM) 20) GBP/USD > 1.5440 (3PM) 21) GBP/USD > 1.5460 (3PM)

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