



March 26, 2021

Via CFTC Portal Submissions

Mr. Christopher Kirkpatrick  
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 Amends Strike Widths -  
Submission Pursuant to Commission Reg. §40.6(d)**

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended (“Act”), and Section 40.6(d) of the regulations promulgated by the Commodity Futures Trading Commission (the “Commission”) under the Act (the “Regulations”), North American Derivatives Exchange, Inc. (“Nadex”, the “Exchange”) hereby provides notice that it amended the strike widths of various contracts during the week of March 22, 2021 due to increased volatility in the underlying markets upon which the Nadex contracts are based.

Amended strike widths are reflected in Exhibit A.

Nadex hereby certifies that the additions and amendments contained herein comply with the Act, as amended, and the Commission Regulations adopted thereunder. No substantive opposing views were expressed to Nadex with respect to these additions. Nadex hereby certifies that notice of these events 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) 884-0927 or by email at [jaime.walsh@ig.com](mailto:jaime.walsh@ig.com).

Sincerely,

A handwritten signature in blue ink, appearing to read 'Jaime M. Walsh'.

Jaime M. Walsh  
Legal Counsel

North American Derivatives Exchange, Inc., 200 West Jackson Blvd., Suite 1400, Chicago, IL 60606

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No. 20210326(1)

**EXHIBIT A****Week of March 22, 2021**

| <b>Contract</b>                     | <b>Trade Date of Change</b> | <b>Strike Width Adjusted From</b> | <b>Strike Width Adjusted To</b> |
|-------------------------------------|-----------------------------|-----------------------------------|---------------------------------|
| Daily Gold Binary                   | March 22, 2021              | 1.5                               | 6                               |
| 2-Hour Intraday Gold Binary         | March 22, 2021              | 1                                 | 3                               |
| Daily Silver Binary                 | March 22, 2021              | 0.05                              | 0.1                             |
| 2-Hour Intraday Silver Binary       | March 22, 2021              | 0.03                              | 0.06                            |
| Daily Crude Oil Binary              | March 22, 2021              | 0.1                               | 0.4                             |
| Weekly AUD/USD Binary               | March 22, 2021              | 0.005                             | 0.01                            |
| 5-Minute Intraday AUD/USD Binary    | March 22, 2021              | 0.0004                            | 0.0002                          |
| Weekly EUR/USD Binary               | March 22, 2021              | 0.005                             | 0.01                            |
| Weekly GBP/USD Binary               | March 22, 2021              | 0.005                             | 0.01                            |
| Daily GBP/USD Binary                | March 22, 2021              | 0.002                             | 0.004                           |
| 5-Minute Intraday GBP/USD Binary    | March 22, 2021              | 0.0004                            | 0.0002                          |
| Weekly USD/CAD Binary               | March 22, 2021              | 0.005                             | 0.01                            |
| Weekly USD/CHF Binary               | March 22, 2021              | 0.005                             | 0.01                            |
| Weekly USD/JPY Binary               | March 22, 2021              | 0.5                               | 1                               |
| Weekly EUR/JPY Binary               | March 22, 2021              | 0.5                               | 1                               |
| Weekly GBP/JPY Binary               | March 22, 2021              | 0.5                               | 1                               |
| Daily GBP/JPY Binary                | March 22, 2021              | 0.2                               | 0.4                             |
| Weekly EUR/GBP Binary               | March 22, 2021              | 0.005                             | 0.01                            |
| Weekly AUD/JPY Binary               | March 22, 2021              | 0.5                               | 1                               |
| 20-Minute Wall St 30 (Narrow)       | March 22, 2021              | 4                                 | 16                              |
| 20-Minute Wall St 30 (Wide)         | March 22, 2021              | 6                                 | 16                              |
| 2-Hour Wall St 30 Binary            | March 22, 2021              | 12                                | 24                              |
| Weekly US 500 Binary                | March 22, 2021              | 24                                | 48                              |
| 20-Minute US 500 (Wide)             | March 22, 2021              | 0.75                              | 3                               |
| 20-Minute US 500 (Narrow)           | March 22, 2021              | 0.5                               | 2                               |
| 2-Hour US 500 Binary                | March 22, 2021              | 1.5                               | 3                               |
| 20-Minute US Tech 100 (Wide)        | March 22, 2021              | 2                                 | 16                              |
| 20-Minute US Tech 100 (Narrow)      | March 22, 2021              | 1                                 | 12                              |
| Daily US Tech 100 Binary            | March 22, 2021              | 12                                | 24                              |
| Weekly US Tech 100 Binary           | March 22, 2021              | 24                                | 144                             |
| 20-Minute US SmallCap 2000 (Wide)   | March 22, 2021              | 0.7                               | 1.4                             |
| 20-Minute US SmallCap 2000 (Narrow) | March 22, 2021              | 0.6                               | 1.2                             |
| 2-Hour US SmallCap 2000 Binary      | March 22, 2021              | 1.4                               | 2.8                             |
| Weekly US SmallCap 2000 Binary      | March 22, 2021              | 12                                | 24                              |
| Daily Japan 225 Binary              | March 22, 2021              | 40                                | 80                              |
| Weekly Japan 225 Binary             | March 22, 2021              | 100                               | 200                             |
| Daily China 50 Binary               | March 22, 2021              | 20                                | 40                              |
| Weekly China 50 Binary              | March 22, 2021              | 100                               | 200                             |