



March 31, 2020

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 Interval Width for Binary Contracts - 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 due to increased volatility in the underlying markets upon which the Nadex contracts are based, Nadex made changes to the strike widths of various contracts during the week of March 23, 2020 as indicated in Attachment 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@nadex.com](mailto:jaime.walsh@nadex.com).

Sincerely,

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

Jaime M. Walsh  
Legal Counsel

# ATTACHMENT A

## WEEK OF MARCH 23, 2020

Contract	Date of Change	Normal Strike Width	Adjusted Strike Width
Daily Gold Binary	March 23, 2020	1.5	6
2-Hour Intraday Gold Binary	March 23, 2020	1	3
Daily Silver Binary	March 23, 2020	0.05	0.2
2-Hour Intraday Silver Binary	March 23, 2020	0.03	0.06
Daily Crude Oil Binary	March 23, 2020	0.1	0.2
Weekly AUD/USD Binary	March 23, 2020	0.005	0.01
Daily AUD/USD Binary	March 23, 2020	0.002	0.004
5-Minute AUD/USD Binary (Narrow)	March 23, 2020	0.0002	0.0006
5-Minute AUD/USD Binary (Narrow)	March 26, 2020 (6:45pm ET)	0.0002	0.0004
5-Minute AUD/USD Binary (Wide)	March 23, 2020	0.0004	0.0008
Weekly EUR/USD Binary	March 23, 2020	0.005	0.01
Daily EUR/USD Binary	March 23, 2020	0.002	0.004
2-Hour EUR/USD Binary	March 23, 2020	0.0004	0.0008
5-Minute EUR/USD Binary (Narrow)	March 23, 2020	0.0002	0.0004
Weekly GBP/USD Binary	March 23, 2020	0.005	0.01
Daily GBP/USD Binary	March 23, 2020	0.002	0.006
2-Hour GBP/USD Binary	March 23, 2020	0.001	0.002
5-Minute GBP/USD Binary (Narrow)	March 23, 2020	0.0002	0.0008
5-Minute GBP/USD Binary (Wide)	March 23, 2020	0.0004	0.0008
Weekly USD/CAD Binary	March 23, 2020	0.005	0.01
Daily USD/CAD Binary	March 23, 2020	0.002	0.004
2-Hour USD/CAD Binary	March 23, 2020	0.001	0.002
5-Minute USD/CAD Binary	March 23, 2020	0.0005	0.0001
Weekly USD/CHF Binary	March 23, 2020	0.005	0.01
Daily USD/CHF Binary	March 23, 2020	0.002	0.004
2-Hour USD/CHF Binary	March 23, 2020	0.0004	0.0008
Weekly USD/JPY Binary	March 23, 2020	0.5	1
Daily USD/JPY Binary	March 23, 2020	0.2	0.4
5-Minute USD/JPY Binary (Narrow)	March 23, 2020	0.02	0.06
5-Minute USD/JPY Binary (Narrow)	March 26, 2020 (6:45pm ET)	0.02	0.04
5-Minute USD/JPY Binary (Wide)	March 26, 2020 (6:45pm ET)	0.04	0.08
Weekly EUR/JPY Binary	March 23, 2020	0.5	1
Daily EUR/JPY Binary	March 23, 2020	0.2	0.4
2-Hour EUR/JPY Binary	March 23, 2020	0.1	0.2
Weekly GBP/JPY Binary	March 23, 2020	0.5	1
Daily GBP/JPY Binary	March 23, 2020	0.2	0.6
2-Hour GBP/JPY Binary	March 23, 2020	0.1	0.2
5-Minute GBP/JPY Binary	March 23, 2020	0.05	0.1
Weekly EUR/GBP Binary	March 23, 2020	0.005	0.01
Daily EUR/GBP Binary	March 23, 2020	0.002	0.004
2-Hour EUR/GBP Binary	March 23, 2020	0.001	0.002
Weekly AUD/JPY Binary	March 23, 2020	0.5	1
Daily AUD/JPY Binary	March 23, 2020	0.2	0.4
2-Hour AUD/JPY Binary	March 23, 2020	0.05	0.1
20-Minute Wall St 30 (Wide)	March 23, 2020	6	48

20-Minute Wall St 30 (Narrow)	March 23, 2020	4	32
2-Hour Wall St 30 Binary	March 23, 2020	12	48
Daily Wall St 30 Binary	March 23, 2020	40	160
20-Minute US 500 (Wide)	March 23, 2020	0.75	6
20-Minute US 500 (Narrow)	March 23, 2020	0.5	4
2-Hour US 500 Binary	March 23, 2020	1.5	8
Daily US 500 Binary	March 23, 2020	6	24
20-Minute US Tech 100 (Wide)	March 23, 2020	2	16
20-Minute US Tech 100 (Narrow)	March 23, 2020	1	8
2-Hour US Tech 100 Binary	March 23, 2020	4	16
Daily US Tech 100 Binary	March 23, 2020	12	48
Weekly US Tech 100 Binary	March 23, 2020	24	48
20-Minute US SmallCap 2000 (Wide)	March 23, 2020	0.7	5.6
20-Minute US SmallCap 2000 (Narrow)	March 23, 2020	0.6	4.8
2-Hour US SmallCap 2000 Binary	March 23, 2020	1.4	5.6
Daily US SmallCap 2000 Binary	March 23, 2020	4	16
Daily FTSE 100 Binary	March 23, 2020	20	60
Daily Germany 30 Binary	March 23, 2020	20	60
Weekly Germany 30 Binary	March 23, 2020	50	100
Daily Japan 225 Binary	March 23, 2020	40	80
Weekly Japan 225 Binary	March 23, 2020	100	200
Daily China 50 Binary	March 23, 2020	20	40
Weekly China 50 Binary	March 23, 2020	100	200