

May 29, 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 May 26, 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.

Sincerely,

Jaime M. Walsh Legal Counsel

## ATTACHMENT A

## **WEEK OF MAY 26, 2020**

Contract	Date of Change	Normal Strike Width	Adjusted Strike Width
Daily Gold Binary	May 26, 2020	1.5	6
2-Hour Intraday Gold Binary	May 26, 2020	1	3
Daily Silver Binary	May 26, 2020	0.05	0.1
2-Hour Intraday Silver Binary	May 26, 2020	0.03	0.06
Daily Crude Oil Binary	May 26, 2020	0.1	0.4
Weekly AUD/USD Binary	May 26, 2020	0.005	0.01
Weekly EUR/USD Binary	May 26, 2020	0.005	0.01
2-Hour EUR/USD Binary	May 26, 2020	0.0004	0.0006
Weekly GBP/USD Binary	May 26, 2020	0.005	0.01
Daily GBP/USD Binary	May 26, 2020	0.002	0.004
Weekly USD/CAD Binary	May 26, 2020	0.005	0.01
Daily USD/CAD Binary	May 26, 2020	0.002	0.004
2-Hour USD/CAD Binary	May 26, 2020	0.001	0.002
Weekly USD/CHF Binary	May 26, 2020	0.005	0.01
Weekly USD/JPY Binary	May 26, 2020	0.5	1
Weekly EUR/JPY Binary	May 26, 2020	0.5	1
Weekly GBP/JPY Binary	May 26, 2020	0.5	1
Daily GBP/JPY Binary	May 26, 2020	0.2	0.4
Weekly EUR/GBP Binary	May 26, 2020	0.005	0.01
Weekly AUD/JPY Binary	May 26, 2020	0.5	1
20-Minute Wall St 30 (Wide)	May 26, 2020	6	48
20-Minute Wall St 30 (Narrow)	May 26, 2020	4	32
2-Hour Wall St 30 Binary	May 26, 2020	12	48
Daily Wall St 30 Binary	May 26, 2020	40	80
20-Minute US 500 (Wide)	May 26, 2020	0.75	6
20-Minute US 500 (Narrow)	May 26, 2020	0.5	4
2-Hour US 500 Binary	May 26, 2020	1.5	8
Daily US 500 Binary	May 26, 2020	6	12
20-Minute US Tech 100 (Wide)	May 26, 2020	2	16
20-Minute US Tech 100 (Narrow)	May 26, 2020	1	8
2-Hour US Tech 100 Binary	May 26, 2020	4	16
Daily US Tech 100 Binary	May 26, 2020	12	24
Weekly US Tech 100 Binary	May 26, 2020	24	48
20-Minute US SmallCap 2000 (Wide)	May 26, 2020	0.7	5.6
20-Minute US SmallCap 2000 (Narrow)	May 26, 2020	0.6	4.8
2-Hour US SmallCap 2000 Binary	May 26, 2020	1.4	5.6
Daily US SmallCap 2000 Binary	May 26, 2020	4	8
Daily Japan 225 Binary	May 26, 2020	40	80
Weekly Japan 225 Binary	May 26, 2020	100	200
Daily China 50 Binary	May 26, 2020	20	40
Weekly China 50 Binary	May 26, 2020	100	200