



August 28, 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 August 24, 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', written over a light blue horizontal line.

Jaime M. Walsh  
Legal Counsel

# ATTACHMENT A

## WEEK OF August 24, 2020

Contract	Date of Change	Normal Strike Width	Adjusted Strike Width
Daily Gold Binary	August 24, 2020	1.5	6
2-Hour Intraday Gold Binary	August 24, 2020	1	3
Daily Silver Binary	August 24, 2020	0.05	0.1
2-Hour Intraday Silver Binary	August 24, 2020	0.03	0.06
Daily Crude Oil Binary	August 24, 2020	0.1	0.4
Weekly AUD/USD Binary	August 24, 2020	0.005	0.01
Weekly EUR/USD Binary	August 24, 2020	0.005	0.01
Weekly GBP/USD Binary	August 24, 2020	0.005	0.01
Daily GBP/USD Binary	August 24, 2020	0.002	0.004
Weekly USD/CAD Binary	August 24, 2020	0.005	0.01
Daily USD/CAD Binary	August 24, 2020	0.002	0.004 (Reverted to 0.002 on trade date Aug. 26, 2020)
2-Hour USD/CAD Binary	August 24, 2020	0.001	0.002
Weekly USD/CHF Binary	August 24, 2020	0.005	0.01
Weekly USD/JPY Binary	August 24, 2020	0.5	1
Weekly EUR/JPY Binary	August 24, 2020	0.5	1
Weekly GBP/JPY Binary	August 24, 2020	0.5	1
Daily GBP/JPY Binary	August 24, 2020	0.2	0.4
Weekly EUR/GBP Binary	August 24, 2020	0.005	0.01
Weekly AUD/JPY Binary	August 24, 2020	0.5	1
20-Minute Wall St 30 (Wide)	August 24, 2020	6	48
20-Minute Wall St 30 (Wide)	August 25, 2020	6	12
20-Minute Wall St 30 (Narrow)	August 24, 2020	4	32
20-Minute Wall St 30 (Narrow)	August 25, 2020	4	8
2-Hour Wall St 30 Binary	August 24, 2020	12	48
2-Hour Wall St 30 Binary	August 25, 2020	12	24
Daily Wall St 30 Binary	August 24, 2020	40	80 (Reverted to 40 on trade date Aug. 25, 2020)
Weekly US 500 Binary	August 24, 2020	24	48
20-Minute US 500 (Wide)	August 24, 2020	0.75	3
20-Minute US 500 (Narrow)	August 24, 2020	0.5	2
2-Hour US 500 Binary	August 24, 2020	1.5	3
20-Minute US Tech 100 (Wide)	August 24, 2020	2	16
20-Minute US Tech 100 (Narrow)	August 24, 2020	1	8
2-Hour US Tech 100 Binary	August 24, 2020	4	16
Daily US Tech 100 Binary	August 24, 2020	12	24
Weekly US Tech 100 Binary	August 24, 2020	24	144
20-Minute US SmallCap 2000 (Wide)	August 24, 2020	0.7	2.8
20-Minute US SmallCap 2000 (Wide)	August 25, 2020	0.7	1.4
20-Minute US SmallCap 2000 (Narrow)	August 24, 2020	0.6	2.4

20-Minute US SmallCap 2000 (Narrow)	August 25, 2020	0.6	1.2
2-Hour US SmallCap 2000 Binary	August 24, 2020	1.4	2.8
Weekly US SmallCap 2000 Binary	August 24, 2020	12	24
Daily Japan 225 Binary	August 24, 2020	40	80
Weekly Japan 225 Binary	August 24, 2020	100	200
Daily China 50 Binary	August 24, 2020	20	40
Weekly China 50 Binary	August 24, 2020	100	200