

September 24, 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 September 20, 2021 due to increased or decreased volatility, as the case may be, 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.

Sincerely,

Jaime M. Walsh Legal Counsel

## **EXHIBIT A**

## Week of September 20, 2021

Contract	Trade Date of Change	Strike Width Adjusted From	Strike Width Adjusted To	
Daily Gold Binary	September 20, 2021	1.5	6	
2-Hour Intraday Gold Binary	September 20, 2021	1	3	
Daily Silver Binary	September 20, 2021	0.05	0.1	
2-Hour Intraday Silver Binary	September 20, 2021	0.03	0.06	
Daily Crude Oil Binary	September 20, 2021	0.1	0.4	
5-Minute Intraday AUD/USD Binary	September 20, 2021	0.0004	0.0002	
Daily GBP/USD Binary	September 20, 2021	0.002	0.004	
	(returned to 0.002 for			
	trade date September 24,			
	2021 3:00pm expiration)			
5-Minute Intraday GBP/USD Binary	September 20, 2021	0.0004	0.0002	
Daily GBP/JPY Binary	September 20, 2021	0.2	0.4	
	(returned to 0.2 for trade			
	date September 24, 2021			
	3:00pm expiration)			
Daily AUD/JPY Binary	September 24, 2021	0.2	0.1	
Daily AUD/USD Binary	September 24, 2021	0.002	0.001	
Daily EUR/GBP Binary	September 24, 2021	0.002	0.001	
Daily EUR/JPY Binary	September 24, 2021	0.2	0.1	
Daily EUR/USD Binary	September 24, 2021	0.002	0.001	
Daily USD/CAD Binary	September 24, 2021	0.002	0.001	
Daily USD/CHF Binary	September 24, 2021	0.002	0.001	
Daily USD/JPY Binary	September 24, 2021	0.2	0.1	
20-Minute Wall St 30 (Narrow)	September 20, 2021	4	16	
20-Minute Wall St 30 (Wide)	September 20, 2021	6	16	
2-Hour Wall St 30 Binary	September 20, 2021	12	24	
Weekly US 500 Binary	September 20, 2021	24	48	
20-Minute US 500 (Wide)	September 20, 2021	0.75	3	
20-Minute US 500 (Narrow)	September 20, 2021	0.5	2	
2-Hour US 500 Binary	September 20, 2021	1.5	3	
20-Minute US Tech 100 (Wide)	September 20, 2021	2	16	
20-Minute US Tech 100 (Narrow)	September 20, 2021	1	12	
Daily US Tech 100 Binary	September 20, 2021	12	24	
Weekly US Tech 100 Binary	September 20, 2021	24	144	
20-Minute US SmallCap 2000 (Wide)	September 20, 2021	0.7	1.4	
20-Minute US SmallCap 2000	September 20, 2021	0.6	1.2	
(Narrow)				

2-Hour US SmallCap 2000 Binary	September 20, 2021	1.4	2.8	
Weekly US SmallCap 2000 Binary	September 20, 2021	12	24	
Daily Japan 225 Binary	September 20, 2021	40	80	
Weekly Japan 225 Binary	September 20, 2021	100	200	
Daily China 50 Binary	September 20, 2021	20	40	
Weekly China 50 Binary	September 20, 2021	100	200	