

October 1, 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 27, 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 27, 2021

Contract	Trade Date of Change	Strike Width Adjusted From	Strike Width Adjusted To
Daily Gold Binary	September 27, 2021	1.5	6
2-Hour Intraday Gold Binary	September 27, 2021	1	3
Daily Silver Binary	September 27, 2021	0.05	0.1
2-Hour Intraday Silver Binary	September 27, 2021	0.03	0.06
Daily Crude Oil Binary	September 27, 2021	0.1	0.4
5-Minute Intraday AUD/USD Binary	September 27, 2021	0.0004	0.0002
5-Minute Intraday GBP/USD Binary	September 27, 2021	0.0004	0.0002
Daily AUD/JPY Binary	September 27, 2021	0.2	0.1
Daily AUD/USD Binary	September 27, 2021- September 29, 2021, 11:00am Expiration	0.002	0.001
Daily AUD/USD Binary	September 29, 2021, 3:00pm Expiration – October 1, 2021	0.002	0.0012
Daily EUR/GBP Binary	September 27, 2021	0.002	0.001
Daily EUR/JPY Binary	September 27, 2021	0.2	0.1
Daily EUR/USD Binary	September 27, 2021- September 29, 2021, 11:00am Expiration	0.002	0.001
Daily EUR/USD Binary	September 29, 2021, 3:00pm Expiration – October 1, 2021	0.002	0.0012
Daily USD/CAD Binary	September 27, 2021	0.002	0.001
Daily USD/CHF Binary	September 27, 2021	0.002	0.001
Daily USD/JPY Binary	September 27, 2021- September 29, 2021, 11:00am Expiration	0.2	0.1
Daily USD/JPY Binary	September 29, 2021, 3:00pm Expiration – October 1, 2021	0.2	0.12
20-Minute Wall St 30 (Narrow)	September 27, 2021	4	16
20-Minute Wall St 30 (Wide)	September 27, 2021	6	16
2-Hour Wall St 30 Binary	September 27, 2021	12	24
Weekly US 500 Binary	September 27, 2021	24	48
20-Minute US 500 (Wide)	September 27, 2021	0.75	3
20-Minute US 500 (Narrow)	September 27, 2021	0.5	2
2-Hour US 500 Binary	September 27, 2021	1.5	3

20-Minute US Tech 100 (Wide)	September 27, 2021	2	16
20-Minute US Tech 100 (Narrow)	September 27, 2021	1	12
Daily US Tech 100 Binary	September 27, 2021	12	24
Weekly US Tech 100 Binary	September 27, 2021	24	144
20-Minute US SmallCap 2000 (Wide)	September 27, 2021	0.7	1.4
20-Minute US SmallCap 2000	September 27, 2021	0.6	1.2
(Narrow)			
2-Hour US SmallCap 2000 Binary	September 27, 2021	1.4	2.8
Weekly US SmallCap 2000 Binary	September 27, 2021	12	24
Daily Japan 225 Binary	September 27, 2021	40	80
Weekly Japan 225 Binary	September 27, 2021	100	200
Daily China 50 Binary	September 27, 2021	20	40
Weekly China 50 Binary	September 27, 2021	100	200