

March 4, 2022

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 February 28, 2022 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@nadex.com.

Sincerely,

Jaime M. Walsh Head of Legal

## **EXHIBIT A**

## Week of February 28, 2022

Contract	Trade Date of Change	Strike Width Adjusted From	Strike Width Adjusted To
20-Minute Wall Street 30 (Wide)	February 28, 2022	8	16
Binary			
20-Minute Wall Street 30 (Narrow)	February 28, 2022	6	12
Binary			
2-Hour Wall Street 30 Binary	February 28, 2022	24	48
20-Minute US 500 (Wide) Binary	February 28, 2022	1.5	3
20-Minute US 500 (Narrow) Binary	February 28, 2022	1	2
2-Hour US 500 (Wide) Binary	February 28, 2022	3	6
20-Minute US Tech 100 (Wide) Binary	February 28, 2022	4	8
20-Minute US Tech 100 (Narrow)	February 28, 2022	3	6
Binary			
2-Hour US Tech 100 (Wide) Binary	February 28, 2022	12	24
20-Minute US SmallCap 2000 (Wide)	February 28, 2022	1.4	2.8
Binary	Fabruary 20, 2022	1.2	2.4
20-Minute US SmallCap 2000 (Narrow) Binary	February 28, 2022	1.2	2.4
2-Hour US SmallCap 2000 (Wide)	February 28, 2022	2.8	5.6
Binary			
Daily Wall Street 30 Binary	February 28, 2022	40	80
Daily US 500 Binary	February 28, 2022	6	12
Daily US Tech 100 Binary	February 28, 2022	24	48
Daily US SmallCap 2000 Binary	February 28, 2022	4	8