

December 31, 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 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 December 28, 2020 due to increased volatility 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,

Fiberell

Jaime M. Walsh Legal Counsel

North American Derivatives Exchange, Inc., 200 West Jackson Blvd., Suite 1400, Chicago, IL 60606

## EXHIBIT A

## Week of December 28, 2020

Contract	Trade Date of Change	Strike Width Adjusted From	Strike Width Adjusted To
Daily Gold Binary	December 28, 2020	1.5	6
2-Hour Intraday Gold Binary	December 28, 2020	1	3
Daily Silver Binary	December 28, 2020	0.05	0.1
2-Hour Intraday Silver Binary	December 28, 2020	0.03	0.06
Daily Crude Oil Binary	December 28, 2020	0.1	0.4
Weekly AUD/USD Binary	December 28, 2020	0.005	0.01
5-Minute Intraday AUD/USD Binary	December 28, 2020	0.0004	0.0002
Weekly EUR/USD Binary	December 28, 2020	0.005	0.01
Weekly GBP/USD Binary	December 28, 2020	0.005	0.01
Daily GBP/USD Binary	December 28, 2020	0.002	0.004
5-Minute Intraday GBP/USD Binary	December 28, 2020	0.0004	0.0002
Weekly USD/CAD Binary	December 28, 2020	0.005	0.01
Weekly USD/CHF Binary	December 28, 2020	0.005	0.01
Weekly USD/JPY Binary	December 28, 2020	0.5	1
Weekly EUR/JPY Binary	December 28, 2020	0.5	1
Weekly GBP/JPY Binary	December 28, 2020	0.5	1
Daily GBP/JPY Binary	December 28, 2020	0.2	0.4
Weekly EUR/GBP Binary	December 28, 2020	0.005	0.01
Weekly AUD/JPY Binary	December 28, 2020	0.5	1
20-Minute Wall St 30 (Narrow)	December 28, 2020	4	16
20-Minute Wall St 30 (Wide)	December 28, 2020	6	16
2-Hour Wall St 30 Binary	December 28, 2020	12	24
Weekly US 500 Binary	December 28, 2020	24	48
20-Minute US 500 (Wide)	December 28, 2020	0.75	3
20-Minute US 500 (Narrow)	December 28, 2020	0.5	2
2-Hour US 500 Binary	December 28, 2020	1.5	3
20-Minute US Tech 100 (Wide)	December 28, 2020	2	16
20-Minute US Tech 100 (Narrow)	December 28, 2020	1	12
Daily US Tech 100 Binary	December 28, 2020	12	24
Weekly US Tech 100 Binary	December 28, 2020	24	144
20-Minute US SmallCap 2000 (Wide)	December 28, 2020	0.7	1.4
20-Minute US SmallCap 2000	December 28, 2020	0.6	1.2
(Narrow)			
2-Hour US SmallCap 2000 Binary	December 28, 2020	1.4	2.8
Weekly US SmallCap 2000 Binary	December 28, 2020	12	24
Daily Japan 225 Binary	December 28, 2020	40	80
Weekly Japan 225 Binary	December 28, 2020	100	200
Daily China 50 Binary	December 28, 2020	20	40
Weekly China 50 Binary	December 28, 2020	100	200