SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested ☐

Registered Entity Identifier Code (optional): <u>20-286</u>

Organization: <u>Chicago Mercantile Exchange Inc. ("CME")</u>

Filing as a: ☒ **DCM**   ☐ **SEF**   ☐ **DCO**   ☐ **SDR**

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): <u>June 24, 2020</u>   Filing Description: <u>Weekly Notification of Rule Amendments (Week of June 15, 2020)</u>

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

☐	Certification	§ 40.6(a)
☐	Approval	§ 40.5(a)
☒	Notification	§ 40.6(d)
☐	Advance Notice of SIDCO Rule Change	§ 40.10(a)
☐	SIDCO Emergency Rule Change	§ 40.10(h)

Rule Numbers: <u>See filing.</u>

New Product   **Please note only ONE product per Submission.**

☐	Certification	§ 40.2(a)
☐	Certification Security Futures	§ 41.23(a)
☐	Certification Swap Class	§ 40.2(d)
☐	Approval	§ 40.3(a)
☐	Approval Security Futures	§ 41.23(b)
☐	Novel Derivative Product Notification	§ 40.12(a)
☐	Swap Submission	§ 39.5

Official Product Name:

Product Terms and Conditions (product related Rules and Rule Amendments)

☐	Certification	§ 40.6(a)
☐	Certification Made Available to Trade Determination	§ 40.6(a)
☐	Certification Security Futures	§ 41.24(a)
☐	Delisting (No Open Interest)	§ 40.6(a)
☐	Approval	§ 40.5(a)
☐	Approval Made Available to Trade Determination	§ 40.5(a)
☐	Approval Security Futures	§ 41.24(c)
☐	Approval Amendments to enumerated agricultural products	§ 40.4(a), § 40.5(a)
☐	"Non-Material Agricultural Rule Change"	§ 40.4(b)(5)
☐	Notification	§ 40.6(d)

Official Name(s) of Product(s) Affected: _____

Rule Numbers: _____

June 24, 2020

VIA ELECTRONIC PORTAL

Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, DC 20581

Re: CFTC Regulation 40.6(d) Notification. Chicago Mercantile Exchange Inc. ("CME" or "Exchange") Weekly Notification of Rule Amendments.
CME Submission No. 20-286

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission ("CFTC" or "Commission") Regulation 40.6(d), the Exchange submits this weekly notification of the following rule amendments effective during the week of June 15, 2020.

Effective Monday, June 15, 2020, the Exchange made an administrative change to its Rulebook to update the definition of a U.S. Government Securities Broker-Dealer. The marketplace was alerted of the change via CME Group Advisory Notice 20-238, which is attached hereto as Exhibit A.

If you require any additional information, please contact the undersigned at (212) 299-2200 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – CME Group Advisory Notice 20-238

EXHIBIT A

CME Group | Advisory Notice

DATE: June 12, 2020

TO: Clearing Member Firms

FROM: CME Clearing

ADVISORY #:   20-238

SUBJECT: **Amendment to the Definition of a U.S. Government Securities Broker-Dealer**

Effective Monday, June 15, 2020, Chicago Mercantile Exchange Inc. ("CME"), The Board of Trade of the City of Chicago, Inc. ("CBOT"), New York Mercantile Exchange, Inc. ("NYMEX"), and Commodity Exchange, Inc. ("COMEX") will adopt an administrative change to their rulebooks to update the definition of a U.S. Government Securities Broker-Dealer as indicated below:

<div align="center">

CME, CBOT, NYMEX/COMEX Rulebook
Chapter iii. ("Definitions")
(additions <u>underscored</u>)

</div>

<u>U.S. Government Securities Broker-Dealer:</u>

A broker-dealer registered with the Securities and Exchange Commission <u>or a state or federally chartered bank or savings association (or a state or federally licensed branch or agency of a foreign bank) that is subject to bank supervision</u> that functions in the operation of markets for U.S. Treasuries. The functions may include, but are not limited to:

- *Acting as a channel for the United States Department of the Treasury and investors in primary market for U.S. Treasuries (for example, by participating in auctions);*
- *Acting as providers of liquidity in primary and secondary markets for U.S. Treasuries; and*
- *Acting as providers of asset transformation and market making services in the market for U.S. Treasuries.*

This update will more closely align the definition of U.S. Government Securities Broker-Dealer with the entity types that function in the operation of markets for U.S. Treasuries. Please refer questions on this subject to CreditRisk@cmegroup.com