SUBMISSION COVER SHEET

***IMPORTANT*: Check box if Confidential Treatment is requested** ☐

Registered Entity Identifier Code (optional): 20-392 (1 of 2)

Organization: Chicago Mercantile Exchange Inc. ("CME")

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

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 09/25/20 Filing Description: Amendments to the CME and CBOT Rule 589. Special Price Fluctuation Limits and Daily Price Limits Table and Trading Halts Rules for Certain CME and CBOT Equity Index Futures and Options on Futures Contracts

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)

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

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: See filing.

Rule Numbers: See filing.

Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

September 25, 2020

VIA ELECTRONIC PORTAL

Mr. Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
3 Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

Re: CFTC Regulation 40.6(a) Certification. Notification Regarding Amendments to the CME and CBOT Rule 589. Special Price Fluctuation Limits and Daily Price Limits Table and Trading Halt Rules for Certain CME and CBOT Equity Index Futures and Options on Futures Contracts.
CME Submission No. 20-392 (1 of 2)

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. ("CME") and The Board of Trade of the City of Chicago, Inc. ("CBOT") (collectively, the "Exchanges") hereby certify to the Commodity Futures Trading Commission ("CFTC" or "Commission") amendments to the CME and CBOT Rule 589. ("Special Price Fluctuation Limits and Daily Price Limits") table (the "Table") and trading halt rules for certain CME and CBOT equity futures and options contracts provided in Exhibits A and B below (the "Contracts"), effective Sunday, October 11, 2020 for trade date Monday, October 12, 2020.

1. **Amendments to the CME and CBOT Rule 589. Special Price Fluctuation Limits and Daily Price Limits Table - (Exhibit A below)**

The Exchanges will amend the Overnight Trading Hours ("OTH") price limits for certain CME and CBOT equity index futures and options on futures from the current ±5% hard limits to ±7% hard limits. During OTH, these contracts will also be subject to dynamic price fluctuation limits, pursuant to CME and CBOT Rule 589.D. ("Dynamic Price Fluctuation Limits") with a ±3.5% dynamically calculated variant, provided that the ±7% hard limit is not exceeded.

2. **Amendments to the Recommencement of Trading Following a Regulatory Halt - (Exhibit B below)**

Currently, during Regular Trading Hours ("RTH"), CME and CBOT equity index futures and options on futures contracts are coordinated with the Primary Listing Exchange price limits. At such time as a Regulatory Halt is declared in response to a Level 1 (7%) or a Level 2 (13%) Market Decline, trading is halted. When trading resumes after 15 minutes on the Primary Listing Exchange, trading also resumes in CME and CBOT equity index futures and options on futures contracts, subject to the corresponding price limits. The Exchanges are amending certain CME and CBOT equity index futures and options on futures contracts to resume trading 10 minutes after a Regulatory Halt commences on the Primary Listing Exchange.

The expansion of the OTH hard limits will allow the contracts to align with the first level of the price limits that are in place for the U.S. equity markets during RTH. Additionally, the amendments are designed to reinforce price discovery of the contracts prior to the open of the cash market while improving the transition from the price limits in effect during OTH to those in effect during RTH.

Also at this time, the Exchanges are implementing administrative changes to the various CME and CBOT equity index futures and options on futures product chapters inclusive of harmonization of references to Chicago Time, harmonization of rules with other similar CME and CBOT product rulebook chapters, and updates to NYSE rule references.

The Exchanges conducted significant market outreach regarding the amendments including an industry-wide task force initially convened in 2019. Market participants are in favor of the amendments.

The Exchanges reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA" or "Act") and identified that the aforementioned amendments may have some bearing on the following Core Principles:

Compliance with Rules: Changes to special price fluctuation limits constitute a change to a term and condition pursuant to Part 40 of the Regulations under the CEA. CME and CBOT are amending the Table to adopt dynamic price fluctuation limits to certain equity index futures and options on futures products during OTH. The amendments remain in compliance with this Core Principle.

Prevention of Market Disruption: CME and CBOT Rule 589. is expressly intended to prevent unwarranted price movements in products subject to the Rule. The aforementioned rule amendments codify the manner in which the limits are applied to CME and CBOT equity index futures and options on futures and remain in compliance with this Core Principle.

Availability of General Information: As required by this Core Principle, the Exchanges will publicly issue a Special Executive Report ("SER") prior to the implementation of the amendments becoming effective. The SER will also be available on the CME Group website.

Protection of Market Participants: CME and CBOT Rule 589. is intended to promote fair and equitable trading by ensuring that there are limits on the permissible price movements on any given trading day in the products subject to the Rule. As such, the rule amendments are in compliance with this Core Principle.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchanges certify that the aforementioned rule amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

The Exchanges certify that this submission has been concurrently posted on the Exchanges' website at http://www.cmegroup.com/market-regulation/rule-filings.html.

Should you have any questions concerning the above, 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

Attachments:

Exhibit A	CME and CBOT Rule 589. Special Price Fluctuation Limits and Daily Price Limits Table
Exhibit B	Amendments to Recommencement of Trading Following a Regulatory Halt – List of Contracts
Exhibit C	Equity Index – Daily Price Limit Table Homepage
Exhibit D	CME and CBOT Product Chapters (blackline format) (attached under separate cover)

EXHIBIT A

CME and CBOT Rulebooks
Chapter 5
("Trading Qualifications and Practices")

Special Price Fluctuation Limits and Daily Price Limits Table
(additions underscored)

Product	Rulebook	COMMODITY CODE	PRIMARY/ ASSOCIATED	ASSOCIATED WITH	DAILY PRICE LIMIT	Dynamically Calculated Variant (Excluding Regular Trading Hours)
	Special Price Fluctuation Limits and Daily Price Limits Table					
	Products with a limit level designated in blue are associated products without their own specific limits.					
CME						
E-mini S&P 500 Futures	358	ES	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini S&P 500 Futures	358	EST	Associated	ES	Daily Price Limit Table	
E-mini S&P 500 ESG Index Futures	364	ESG	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini S&P 500 ESG Index Futures	364	EGT	Associated	ESG	Daily Price Limit Table	
Nearby BTIC+ Futures on E-mini Standard and Poor's 500 Stock Price Index Futures	358B	ES1	Associated	ES	Daily Price Limit Table	
Deferred BTIC+ Futures on E-mini Standard and Poor's 500 Stock Price Index Futures	358B	ES2	Associated	ES	Daily Price Limit Table	
E-mini S&P 500 Options	358A	ES	Associated	ES	Daily Price Limit Table	
Micro E-mini S&P 500 Index Futures	353	MES	Associated	ES	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
E-mini S&P 500 EOM Options	358A	EW	Associated	ES	Daily Price Limit Table	
E-mini S&P 500 Weekly Options	358A	EW#, E#C, E#A	Associated	ES	Daily Price Limit Table	
S&P 500 Annual Dividend Index Futures	365	SDA	Associated	ES	Daily Price Limit Table	
S&P 500 Quarterly Dividend Index Futures	366	SDI	Associated	ES	Daily Price Limit Table	
BTIC on S&P 500 Total Return Index Futures	357	TRB	Associated	ES	Daily Price Limit Table	
E-mini NASDAQ 100 Futures	359	NQ	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini Nasdaq-100 Futures	359	NQT	Associated	NQ	Daily Price Limit Table	
BTIC on Nasdaq-100 Total Return Index Futures	396	N1T	Associated	NQ	Daily Price Limit Table	
Micro E-mini NASDAQ-100 Index Futures	361	MNQ	Associated	NQ	Daily Price Limit Table	
E-mini NASDAQ 100 Options	359A	NQ	Associated	NQ	Daily Price Limit Table	
E-mini NASDAQ 100 EOM Options	359A	QNE	Associated	NQ	Daily Price Limit Table	
E-mini NASDAQ 100 Weekly Options	359A	QN#	Associated	NQ	Daily Price Limit Table	
Nasdaq-100 Volatility Index Futures *	379	VLQ	Associated	NQ	Daily Price Limit Table	
E-mini NASDAQ Composite Futures	377	QCN	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
E-mini NASDAQ Biotechnology Index Futures	360	BIO	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini NASDAQ Biotechnology Index Futrues	360	BIT	Associated	BIO	Daily Price Limit Table	
S&P 500 Futures	351	SP	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
S&P 500 Options	351A	SP	Associated	SP	Daily Price Limit Table	
S&P 500 EOM Options	351A	EV	Associated	SP	Daily Price Limit Table	
S&P 500 Weekly Options	351A	EV#, S#C, S#A	Associated	SP	Daily Price Limit Table	
S&P 500 Growth Futures	355	SG	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
S&P 500 Value Futures	356	SU	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
E-mini S&P MidCap 400 Futures	362	EMD	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
E-mini S&P MidCap 400 BTIC Futures	362	EMT	Associated	EMT	Daily Price Limit Table	
E-mini S&P 400 Options	362A	EMD	Associated	EMD	Daily Price Limit Table	
Weekly Options on E-mini Standard & Poor's MidCap 400® Stock Price Index Futures	362A	ME3	Associated	EMD	Daily Price Limit Table	
E-mini S&P 600 SmallCap Futures	368	SMC	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
E-mini S&P 600 SmallCap Options	368A	SMC	Associated	SMC	Daily Price Limit Table	
S&P MLP Index Futures	389	SLP	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on S&P MLP Total Return Index Futures	389	SLT	Associated	SLP	Daily Price Limit Table	
E-mini Russell 1000 Index Futures	383	RS1	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini Russell 1000 Index Futures	383	R1T	Associated	RS1	Daily Price Limit Table	
BTIC on Russell 1000 Total Return Index Futures	397	R1B	Associated	RS1	Daily Price Limit Table	
E-mini Russell 1000 Growth Index Futures	384	RSG	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini Russell 1000 Growth Index Futures	384	RGT	Associated	R1T	Daily Price Limit Table	
E-mini Russell 1000 Value Index Futures	385	RSV	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini Russell 1000 Value Index Futures	385	RVT	Associated	RSV	Daily Price Limit Table	
E-mini Russell 2000 Index Futures	393	RTY	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
Micro E-mini Russell 2000 Index Futures	363	M2K	Associated	RTY	Daily Price Limit Table	
BTIC on E-mini Russell 2000 Futures	393	RLT	Associated	RTY	Daily Price Limit Table	
BTIC on Russell 2000 Total Return Index Futures	398	R2T	Associated	RTY	Daily Price Limit Table	
E-mini Russell 2000 Growth Index Futures	394	R2G	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini Russell 2000 Growth Index Futures	394	2GT	Associated	RLT	Daily Price Limit Table	
E-mini Russell 2000 Value Index Futures	395	R2V	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini Russell 2000 Value Index Futures	395	2VT	Associated	2GT	Daily Price Limit Table	
E-mini Russell 2000 Options	393A	RTO	Associated	RTY	Daily Price Limit Table	
E-mini Russell 2000 Weekly Options	393A	R#E	Associated	RTY	Daily Price Limit Table	
E-mini Russell 2000 EOM Options	390	RTM	Associated	RTY	Daily Price Limit Table	
E-mini® FTSE® Emerging Index Futures	391	EI	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini® FTSE® Emerging Index Futures	391	EIT	Associated	EI	Daily Price Limit Table	
E-mini® FTSE® Developed Europe Index Futures	390	DVE	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini® FTSE® Developed Europe Index Futures	390	DVT	Associated	DVE	Daily Price Limit Table	
E-mini IPOX 100 US Index Futures	392	IPO	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini IPOX 100 US Index Futures	392	IPT	Associated	IPO	Daily Price Limit Table	
Dow Jones Real Estate Futures	30	RX	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on Dow Jones U.S. Real Estate Index Futures	30	REX	Associated	RX	Daily Price Limit Table	
E-mini Select Sector Futures	369	XAY, XAP, XAI, XAB, XAK, XAU, XAE, XAF, XAV, XAR, XAZ	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC E-mini Select Sector Futures	369	XYT, XPT, XET, XFT, XVT, XIT, XBT, XKT, XUT, XRT, XZT	Associated	Select Sectors	Daily Price Limit Table	

	Special Price Fluctuation Limits and Daily Price Limits Table					
	Products with a limit level designated in blue are associated products without their own specific limits.					
Product	**Rulebook**	**COMMODITY CODE**	**PRIMARY/ ASSOCIATED**	**ASSOCIATED WITH**	**DAILY PRICE LIMIT**	**Dynamically Calculated Variant (Excluding Regular Trading Hours)**
CME						
E-mini Yen Denominated Nikkei Stock Average Index Futures	370	NIY	Primary	Primary	Daily Price Limit Table	
BTIC on Yen Denominated Nikkei Stock Average Futures	352B	NIT	Associated	NIY	Daily Price Limit Table	
Nikkei Stock Average Futures	352	NKD	Associated	NIY	Daily Price Limit Table	
BTIC on Nikkei Stock Average Futures	352	NKT	Associated	NIY	Daily Price Limit Table	
E-mini Nikkei 225 - Yen denominated Futures	370	ENY	Associated	NIY	Daily Price Limit Table	
Yen Denominated Nikkei Stock Average Serial Options	352C	NKY	Associated	NIY	Daily Price Limit Table	
Yen Denominated Nikkei Stock Average Quarterly Options	352C	NKW	Associated	NIY	Daily Price Limit Table	
Yen Denominated TOPIX Futures	371	TPY	Primary	Primary	Daily Price Limit Table	
BTIC on Yen Denominated TOPIX Futures	371	TPB	Associated	TPY	Daily Price Limit Table	
E-mini® USD Denominated FTSE® 100 Index Futures	386	FTU	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini® USD Denominated FTSE® 100 Index Futures	386	FTB	Associated	FTU	Daily Price Limit Table	
E-mini® FTSE® 100 Index Futures	387	FT1	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini® FTSE® 100 Index Futures	387	FTT	Associated	FT1	Daily Price Limit Table	
E-mini® FTSE® China 50 Index Futures	388	FT5	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini® FTSE® China 50 Index Futures	388	FTC	Associated	FT5	Daily Price Limit Table	
E-mini FTSE Developed Europe Index Futures	390	DVE	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini Developed Europe Index Futures	390	DVT	Associated	DVT	Daily Price Limit Table	
E-mini FTSE Emerging Index Futures	391	EI	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini FTSE Emerging Index Futures	391	EIT	Associated	EIT	Daily Price Limit Table	
E-mini® FTSE® China 50 Index Futures	388	FT5	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini® FTSE® China 50 Index Futures	388	FTC	Associated	FT5	Daily Price Limit Table	
E-mini FTSE Developed Europe Index Futures	390	DVE	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini Developed Europe Index Futures	390	DVT	Associated	DVE	Daily Price Limit Table	
E-mini FTSE Emerging Index Futures	391	EI	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
BTIC on E-mini FTSE Emerging Index Futures	391	EIT	Associated	EIT	Daily Price Limit Table	
CBOT						
CBOT E-mini Dow Jones Industrial Average Index Futures ($5 Multiplier)	27	YM	Primary	Primary	Daily Price Limit Table	3.5% of Dynamically Calculated Reference Price
Micro E-mini Dow Index Futures	28	MYM	Associated	YM	Daily Price Limit Table	
BTIC on E-mini DJIA Futures	27	YMT	Associated	YM	Daily Price Limit Table	
BTIC on Dow Jones Industrial Average Total Return Index Futures	31	DTT	Associated	YM	Daily Price Limit Table	
CBOT E-mini Dow Jones Industrial Average Index ($5 Multiplier) Futures Options	27A	OYM	Associated	YM	Daily Price Limit Table	
E-mini Dow ($5) End of Month Options	27A	EYM	Associated	YM	Daily Price Limit Table	
E-mini Dow ($5) Weekly Options	27A	YM#	Associated	YM	Daily Price Limit Table	
CME						
Bitcoin Futures	350	BTC	Primary	Primary	Daily Price Limit Table	10% of Dynamically Calculated Reference Price
Bitcoin Options	350A	BTC	Associated	BTC	Daily Price Limit Table	

*Nasdaq-100 Volatility Futures effective trade date October 5, 2020

EXHIBIT B

Amendments to Recommencement of Trading Following a Regulatory Halt
List of Contracts

CME Globex Code	Contract Title	CME Rulebook Chapter
MES	Micro E-mini S&P 500 Index Futures	353
ES	E-mini S&P 500 Futures	358
SDA	S&P 500 Annual Dividend Futures	365
SDI	S&P 500 Quarterly Dividend Futures	366
NQ	E-mini Nasdaq-100 Futures	359
MNQ	Micro E-mini Nasdaq-100 Index Futures	361
RTY	E-mini Russell 2000 Index Futures	393
M2K	Micro E-mini Russell 2000 Index Futures	363

CME Globex Code	Contract Title	CBOT Rulebook Chapter
YM	E-mini Dow ($5) Futures	27
MYM	Micro E-mini Dow Jones Industrial Average Index Futures	28

EXHIBIT C

Equity Index Price Limit Homepage

(additions underscored, deletions ~~struck though~~)

CONTRACTS	REFERENCE PRICE	~~5~~ 7% PRICE LIMIT (OVERNIGHT HOURS) & 5:00 PM TO 8:30 AM UP AND DOWN	7% PRICE LIMIT DOWN ONLY	13% PRICE LIMIT DOWN ONLY	20% PRICE LIMIT DOWN ONLY	DYNAMIC CIRCUIT BREAKER VARIANT (EXCLUDING REGULAR TRADING HOURS)
Dow Jones Real-Estate Futures						
E-mini Russell 2000 Growth Index Futures						
E-mini Russell 2000 Index Futures						
E-mini Russell 2000 Value Index Futures						
E-mini Communication Services Select Sector Futures						
E-mini Consumer Discretionary Select Sector Futures						
E-mini Consumer Staples Select Sector Futures						
E-mini Dow ($5) Futures						
E-mini Energy Select Sector Futures						
E-mini Financial Select Sector Futures						
E-mini FTSE 100 Index (GBP) Futures						
E-mini FTSE China 50 Index Futures						
E-mini FTSE Developed Europe Index Futures						
E-mini FTSE Emerging Index Futures						
E-mini Health Care Select Sector Futures						
E-mini Industrial Select Sector Futures						
E-mini IPOX 100 U.S. Index Futures						
E-mini Materials Select Sector Futures						
E-mini Nasdaq Composite Futures						
E-mini Nasdaq-100 Biotechnology Index Futures						
E-mini Nasdaq-100 Futures						
Nasdaq-100 Volatility Futures						
E-mini Real Estate Select Sector Futures						
E-mini Russell 1000 Growth Index Futures						
E-mini Russell 1000 Index Futures						
E-mini Russell 1000 Value Index Futures						
E-mini S&P 500 ESG Index Futures						
E-mini S&P 500 Futures						
E-mini S&P 600 SmallCap Futures						
E-mini S&P MidCap 400 Futures						
E-mini Technology Select Sector Futures						
E-mini USD Denominated FTSE 100 Index Futures						
E-mini Utilities Select Sector Futures						
Micro E-mini Dow Jones Industrial Average Index Futures						
Micro E-mini Nasdaq-100 Index Futures						
Micro E-mini Russell 2000 Index Futures						
Micro E-mini S&P 500 Index Futures						
S&P 500 Growth Futures						
S&P 500 Value Futures						
S&P MLP Total Return Index Futures						
S&P Futures						

*Nasdaq-100 Volatility Futures effective trade date October 5, 2020

<u>EXHIBIT D</u>

CME and CBOT Product Chapters

(additions <u>underlined</u>, deletions ~~struck though~~)

(under separate cover)