

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-329

Organization: The Board of Trade of the City of Chicago, Inc. ("CBOT")

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 08/04/20 Filing Description: Amendments to Rule 588.H. ("Globex Non-Reviewable Ranges") Table for the 3-Year U.S. Treasury Note Futures Contract

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: See filing.

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:

Rule Numbers:

August 4, 2020

VIA ELECTRONIC PORTAL

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

**Re: CFTC Regulation 40.6(a) Certification. Notification Regarding Amendments to Rule 588.H. (“Globex Non-Reviewable Ranges”) Table for the 3-Year U.S. Treasury Note Futures Contract.
 CBOT Submission No. 30-329**

Dear Mr. Kirkpatrick:

The Board of Trade of the City of Chicago, Inc. (“CBOT” or “Exchange”) is certifying to the Commodity Futures Trading Commission (“CFTC” or “Commission”) amendments to Rule 588.H. (Globex Non-Reviewable Ranges Trading Ranges”) table (“the Table”) of the 3-Year U.S. Treasury Note Futures contract (Rulebook Chapter 39; CME Globex Code: Z3N; CME ClearPort and Clearing Code: 3YR) (the “Contract”) as noted below (collectively, the “Rule Amendments”), effective Sunday, August 30, 2020 for trade date Monday, August 31, 2020.

**CBOT Rulebook
 Chapter 5
 (“Trading Qualifications and Practices”)
 Rule 588.H. (“Globex Non-Reviewable Trading Ranges”) Table
 (additions underscored; deletions ~~struck through~~)**

Instrument Name	Globex Non-Reviewable Ranges (NRR)					
	Globex Symbol	Outrights			Spreads	
		Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Minimum Ticks	NRR: Globex Format	NRR: Outright Minimum Ticks
3-Year U.S. Treasury Note Futures	Z3N	15 <u>8</u> /32 of 1 point (\$2,000)	0.46875 <u>.25</u>	120 <u>64</u>	0.1171875 <u>0.0625</u>	30 <u>16</u>

The Rule Amendments are a result of a review by the Exchange of CME Globex parameters for the Contract and will better align the CME Globex non-reviewable Trading ranges to prevailing market conditions.

The Exchange reviewed the designated contract market core principles (“Core Principles”) as set forth in the Commodity Exchange Act (“CEA”) and identified that the Rule Amendments may have some bearing on the following Core Principles:

- **Prevention of Market Disruption**: The Rule Amendments reflect the Exchange’s effort to more effectively protect the market from large price fluctuations of the Contract. The Exchange believes

300 Vesey Street New York, NY 10282 t 212 299 2200 f 212 301 4645 christopher.bowen@cmegroup.com cmegroup.com

that the Rule Amendments are consistent with this Core Principle requiring the Exchange to maintain and promote an orderly market.

- **Availability of General Information:** The Exchange will accordingly amend the online rulebook which is publicly available on the CME Group website on the effective date. In addition, the Exchange will publish a Special Executive Report (“SER”) to advise the marketplace of the Rule Amendments. The SER will also be posted on the CME Group website.
- **Execution of Transactions:** The Rule Amendments will further enable the Exchange to continue its current practice of providing a competitive, open, and efficient market mechanism for executing transactions.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange hereby certifies that the Rule Amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to this proposal.

The Exchange certifies that this submission has been concurrently posted on the Exchange’s 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 e-mail CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/Christopher Bowen
Managing Director and Chief Regulatory Counsel