

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-364S

Organization: NEX SEF LIMITED ("NEX SEF")

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): August 17, 2020 Filing Description: Additional Supplemental Information Relating to Revisions to NEX SEF Limited Form SEF to reflect change of Regulatory Service Provider. Subject to a Freedom of Information Act Notification. Confidential Treatment Requested by NEX SEF.

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: Not Applicable

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:



Nirup Ramalingam
Chief Operating Officer
NEX SEF LIMITED

August 17, 2020

VIA ELECTRONIC PORTAL

Division of Market Oversight
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

**RE: SUPPLEMENTAL SUBMISSION: NEX SEF Submission No. 20-364S:
Additional Supplemental Information Relating to Revisions to NEX SEF
Limited Form SEF to reflect change of Regulatory Service Provider.
Subject to a Freedom of Information Act Protection.
Confidential Treatment Requested by NEX SEF.**

To Whom It May Concern:

Previously, pursuant to Submission No. 20-364 dated August 17, 2020, NEX SEF Limited ("NEX SEF") notified the Commodity Futures Trading Commission ("CFTC" or "Commission") of Revisions to NEX SEF's Limited Form SEF to reflect that it proposes to change its Regulatory Service Provider from the National Futures Association to Chicago Mercantile Exchange Inc. and New York Mercantile Exchange, Inc. ("Revisions").

In this letter, NEX SEF is providing the Commission with certain additional information related to the Revisions. The additional supplemental information is provided in Appendices A through I, for which a request for confidential treatment is being simultaneously submitted to the Commission. A copy of that request for confidential treatment is included with this supplemental filing.

NEX SEF certifies that the proposal complies with the Commodity Exchange Act ("CEA") and the regulations thereunder. A concise explanation and analysis of the operation, purpose and effect of the proposal was provided in Submission No. 20-364. There were no substantive opposing views to this proposal.

NEX SEF certifies that a description of this submission has been concurrently posted on its website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

If you require any additional information regarding this submission, please contact the undersigned at 212-521-4609 or via email at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Nirup Ramalingam
Chief Operating Officer

Attachments: Appendix A: Exhibit L to Form SEF (attached under separate cover and confidential treatment requested)
Appendix B: Exhibit N-6(B) to Form SEF (attached under separate cover and confidential treatment requested)
Appendix C: Compliance Manual (attached under separate cover and confidential treatment requested)
Appendix D: NEX SEF Audit Trail Recordkeeping Program (attached under separate cover and confidential treatment requested)
Appendix E: NEX SEF Surveillance Procedures (attached under separate cover and confidential treatment requested)
Appendix F: NEX SEF Trade Practice Review Procedures (attached under separate cover and confidential treatment requested)
Appendix G: Enforcement and Disciplinary Protocols (attached under separate cover and confidential treatment requested)
Appendix H: Description of How Data is Maintained (attached under separate cover and confidential treatment requested)
Appendix I: Technology Questionnaire (attached under separate cover and confidential treatment requested)

APPENDICES A THROUGH I

CONFIDENTIAL TREATMENT REQUESTED

(ATTACHED UNDER SEPARATE COVER)

