

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-161

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): March 18, 2020 Filing Description: Weekly Notification of Rule Amendments - Week of March 9, 2019

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

- | | | |
|-------------------------------------|-------------------------------------|------------|
| <input type="checkbox"/> | Certification | § 40.6(a) |
| <input type="checkbox"/> | Approval | § 40.5(a) |
| <input checked="" type="checkbox"/> | Notification | § 40.6(d) |
| <input type="checkbox"/> | Advance Notice of SIDCO Rule Change | § 40.10(a) |
| <input type="checkbox"/> | SIDCO Emergency Rule Change | § 40.10(h) |

Rule Numbers: N/A

New Product

Please note only ONE product per Submission.

- | | | |
|--------------------------|---------------------------------------|------------|
| <input type="checkbox"/> | Certification | § 40.2(a) |
| <input type="checkbox"/> | Certification Security Futures | § 41.23(a) |
| <input type="checkbox"/> | Certification Swap Class | § 40.2(d) |
| <input type="checkbox"/> | Approval | § 40.3(a) |
| <input type="checkbox"/> | Approval Security Futures | § 41.23(b) |
| <input type="checkbox"/> | Novel Derivative Product Notification | § 40.12(a) |
| <input type="checkbox"/> | Swap Submission | § 39.5 |

Official Product Name:

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

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

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

Rule Numbers:

March 18, 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: Weekly Notification of Rule Amendments
CME Clearing Submission No. 20-161**

Dear Mr. Kirkpatrick:

Pursuant to Commission Regulation 40.6(d), the clearing house division of Chicago Mercantile Exchange Inc. (“CME Clearing”) submits this Weekly Notification of the following rule amendments issued during the week of March 9, 2020:

- Clearing House Advisory Notice 20-084 (March 9, 2020), Performance Bond Requirements: Agriculture and Energy Margins – Effective March 10, 2020
- Clearing House Advisory Notice 20-085 (March 9, 2020), Performance Bond Requirements: Agriculture, Energy, Equity, FX, & Interest Rate Margins – Effective March 10, 2020.
- Clearing House Advisory Notice 20-086 (March 10, 2020), Performance Bond Requirements: Energy, FX, Interest Rate, & Metals Margins – Effective March 11, 2020.
- Clearing House Advisory Notice 20-087 (March 10, 2020), UK/Dutch Natural Gas Exercise & Assignment (E/A) Changes – Effective March 27, 2020.
- Clearing House Advisory Notice 20-089 (March 10, 2020), Performance Bond Requirements: Agriculture, Equity, FX, Interest Rate and Energy Margins – Effective March 11, 2020.
- Clearing House Advisory Notice 20-090 (March 11, 2020), Adding Globex Memo Field (@MEM) To Firm FIXML Trade Messages – Effective April 20, 2020.
- Clearing House Advisory Notice 20-091 (March 11, 2020), Performance Bond Requirements: Energy, Equity, FX, & Interest Rate Margins – Effective March 12, 2020.
- Clearing House Advisory Notice 20-092 (March 11, 2020), Performance Bond Requirements: Energy Margins – Effective March 12, 2020.
- Clearing House Advisory Notice 20-093 (March 12, 2020), CME Group to Close Chicago Trading Floor as a Precaution and Trading Floor Q&A – Effective March 13, 2020.
- Clearing House Advisory Notice 20-094 (March 12, 2020), Harmonization of Final Settlement Prices for Expiring Out-of-the-Money Options – Effective April 20, 2020.
- Clearing House Advisory Notice 20-095 (March 12, 2020), UPDATED INFORMATION: CME Group to Close Chicago Trading Floor as a Precaution and Trading Floor Q&A – Effective March 12, 2020.
- Clearing House Advisory Notice 20-096 (March 12, 2020), Performance Bond Requirements: Agriculture, Energy, FX, Interest Rate, & Metal Margins – Effective March 13, 2020.
- Clearing House Advisory Notice 20-097 (March 12, 2020), Performance Bond Requirements: Interest Rates Margins – Effective March 13, 2020.
- Clearing House Advisory Notice 20-098 (March 13, 2020), April 2020 Delivery Date Memo – Effective March 13, 2020.
- Clearing House Advisory Notice 20-099 (March 13, 2020), Performance Bond Requirements: Energy Margins – Effective March 16, 2020.
- Clearing House Advisory Notice 20-100 (March 13, 2020), Performance Bond Requirements: Ags, Energy, Equity, & FX Margins – Effective March 16, 2020.

Copies of the above-referenced materials are available at www.cmegroup.com. If you require any additional information, please e-mail CMEGSubmissionInquiry@cmegroup.com or contact the undersigned at (212) 299-2200.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel