

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-171

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 25, 2020 Filing Description: Weekly Notification of Rule Amendments - Week of March 16, 2020

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 25, 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. 20-171**

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 16, 2020:

- Clearing House Advisory Notice 20-101 (March 16, 2020), Change in Interest Rate on USD Cash Balances – Effective March 16, 2020.
- Clearing House Advisory Notice 20-103 (March 16, 2020), Performance Bond Requirements: Interest Rate & Metal Margins – Effective March 17, 2020.
- Clearing House Advisory Notice 20-104 (March 16, 2020), Performance Bond Requirements: Equity, Metals and Agriculture Margins – Effective March 17, 2020.
- Clearing House Advisory Notice 20-102 (March 17, 2020), UPDATED: March 2020 Final Foreign Currency Settlement Prices – Effective March 17, 2020.
- Clearing House Advisory Notice 20-105 (March 17, 2020), Performance Bond Requirements: Agriculture and Energy Margins – Effective March 18, 2020.
- Clearing House Advisory Notice 20-106 (March 17, 2020), Performance Bond Requirements: Agriculture, Equity, Energy, Interest Rate & FX Margins – Effective March 18, 2020.
- Clearing House Advisory Notice 20-108 (March 18, 2020), DATE CHANGE: Additional Columns Added to the CST610 CSV Report – Effective March 18, 2020.
- Clearing House Advisory Notice 20-110 (March 18, 2020), Parameter Updates Pertaining to the Concentration Margin Program – Effective March 18, 2020.
- Clearing House Advisory Notice 20-113 (March 18, 2020), Performance Bond Requirements: Interest Rate Margins – Effective March 19, 2020.
- Clearing House Advisory Notice 20-115 (March 18, 2020), OTC FX Production Advisory – Cleared USD/PHP Non-Deliverable FX Forward – Effective March 18, 2020.
- Clearing House Advisory Notice 20-116 (March 18, 2020), Performance Bond Requirements: Ags, Energy, Equity, FX, & Interest Rate Margins – Effective March 19, 2020.
- Clearing House Advisory Notice 20-117 (March 19, 2020), Performance Bond Requirements: Energy, Metal and Agriculture – Effective March 20, 2020.
- Clearing House Advisory Notice 20-118 (March 19, 2020), Performance Bond Requirements: Ags, Energy, Equity, FX, & Metals Margins – Effective March 20, 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