

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-239

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): May 19, 2020 Filing Description: Weekly Notification of Rule Amendments - Week of May 11, 2020

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: N/A

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:

May 19, 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. 20-239**

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 May 11, 2020:

- Clearing House Advisory Notice 20-191 (May 11, 2020), Value Date for Settlement Variation to be Added to IRSXV Report – Effective June 1, 2020.
- Clearing House Advisory Notice 20-192 (May 12, 2020), Performance Bond Requirements: Agriculture, Energy, Equity & Interest Rates – Effective May 13, 2020.
- Clearing House Advisory Notice 20-193 (May 12, 2020), Performance Bond Requirements: Agriculture, Energy, and Interest Rate Margins – Effective May 13, 2020.
- Clearing House Advisory Notice 20-194 (May 13, 2020), OTC IRS New Release – €STR Discounting and Price Alignment: Phase 1 Testing – Effective May 13, 2020.
- Clearing House Advisory Notice 20-195 (May 13, 2020), Performance Bond Requirements: Interest Rate Margins – Effective May 14, 2020.
- Clearing House Advisory Notice 20-196 (May 14, 2020), Performance Bond Requirements: Agriculture, Equity, and Energy Margins – Effective May 15, 2020.
- Clearing House Advisory Notice 20-198 (May 15, 2020), Valuation Model Change for Four Average-Price Options – Effective May 18, 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