

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-242

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 26, 2020 Filing Description: Weekly Notification of Rule Amendments - Week of May 18, 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 26, 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. 20-242**

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 18, 2020:

- Clearing House Advisory Notice 20-199 (May 18, 2020), June 2020 Delivery Date Memo – Effective May 18, 2020.
- Clearing House Advisory Notice 20-200 (May 18, 2020), Performance Bond Requirements: Agriculture, Energy and Equity Margins – Effective May 19, 2020.
- Clearing House Advisory Notice 20-201 (May 18, 2020), Performance Bond Requirements: Energy Margins – Effective May 19, 2020.
- Clearing House Advisory Notice 20-202 (May 22, 2020), IEF2 Program Guidelines – Effective May 22, 2020.
- Clearing House Advisory Notice 20-203 (May 22, 2020), Performance Bond Requirements: Agriculture and Interest Rate Margins – Effective May 26, 2020.
- Clearing House Advisory Notice 20-206 (May 22, 2020), Gross Customer Net Option Value Aggregation Implementation – Effective June 1, 2020.
- Clearing House Advisory Notice 20-207 (May 22, 2020), Performance Bond Requirements: Agriculture, Energy, Equity, Metals & Interest Rates Margins – Effective May 26, 2020.
- Clearing House Advisory Notice 20-209 (May 22, 2020), Valuation Model Change for Four Natural Gas Option Products – Effective May 26, 2020.

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

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel