



Lisa Dunsky  
Director and Associate General Counsel  
Legal Department

March 14, 2012

**BY ELECTRONIC FILING**

Mr. David Stawick  
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**

Dear Mr. Stawick:

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 and/or made effective pursuant to Regulation 40.6(d) during the week of March 5, 2012:

- Clearing House Advisory Notice 12-079 (Mar. 6, 2012), CME Group Delivery Dates for March 2012.
- Clearing House Advisory Notice 12-090 (Mar. 6, 2012), March 2012 Currency Delivery Japanese Yen & South African Rand Holidays.
- Clearing House Advisory Notice 12-091 (Mar. 6, 2012), Enhancements to Processing Futures with a Daily Value Adjustment
- Clearing House Advisory Notice 12-093 (Mar. 7, 2012), Updated Forwards Processing Specification.
- Clearing House Advisory Notice 12-094 (Mar. 8, 2012), Corporate Bonds as Collateral Update.
- Clearing House Advisory Notice 12-095 (Mar. 7, 2012), NYMEX Options Expiration Operational Procedures for Trading Floor and Clearing Members Effective Mar. 8, 2012.
- Clearing House Advisory Notice 12-097 (Mar. 5, 2012), Critical System Updates, Deliveries, Events and Announcements.
- Clearing House Advisory Notice 12-098 (Mar. 8, 2012), New FIXML Attributes and Elements to be Added Beginning March 12, 2012 in Production.
- Clearing House Advisory Notice 12-099 (Mar. 8, 2012), New Offset Instruction Attribute to be Added to FIXML Trade Register Files March 12, 2012.
- Clearing House Advisory Notice 12-100 (Mar. 8, 2012), Heating Oil Spread Swap Futures Contracts List Expansion to March 2013.
- Clearing House Advisory Notice 12-101 (Mar. 8, 2012), Heating Oil Last Day Financial Futures Extension.
- Clearing House Advisory Notice 12-105 (Mar. 9, 2012), NYMEX Options Expiration Operational Procedures for Trading Floor and Clearing Members Effective Mar. 12, 2012.
- Clearing House Advisory Notice 12-107 (Mar. 9, 2012), CME Clearing Collateral Diversification Requirements.
- Clearing House Advisory Notices 12-102 (Mar. 8, 2012), 12-104 (Mar. 8, 2012) and 12-106 (Mar. 9, 2012) regarding Performance Bond Requirements.

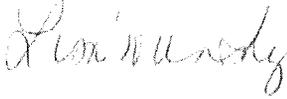
Mr. David Stawick

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Copies of the above-referenced advisories are available at [www.cmegroup.com](http://www.cmegroup.com). Should you have any questions regarding this submission, please contact me at (312) 338-2483 or via e-mail at [lisa.dunsky@cmegroup.com](mailto:lisa.dunsky@cmegroup.com).

Sincerely,

A handwritten signature in cursive script, appearing to read "Lisa Dunsky".

Lisa Dunsky  
Director and Associate General Counsel