

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-207

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): April 21, 2020 Filing Description: Weekly Notification of Rule Amendments - Week of April 13, 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:

April 21, 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. 20-207**

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 April 13, 2020:

- Clearing House Advisory Notice 20-153 (April 13, 2020), Performance Bond Requirements: Energy and Metals Margins – Effective April 14, 2020.
- Clearing House Advisory Notice 20-154 (April 13, 2020), Performance Bond Requirements: Metals, Agriculture, Equity, Energy, Interest Rate and FX Margins – Effective April 14, 2020.
- Clearing House Advisory Notice 20-157 (April 14, 2020), Delivery Intents for BTIC+ Positions Will Allow Delivery into OCC Cross-Margin Accounts – Effective April 20, 2020.
- Clearing House Advisory Notice 20-158 (April 14, 2020), FIXML Enhancement: Managing Multiple Trades for Post-Trade Processing Using One FIXML Message – Effective April 20, 2020.
- Clearing House Advisory Notice 20-160 (April 15, 2020), Testing Opportunities in CME's "New Release" Environment for Negative Prices and Strikes for Certain NYMEX Energy Contracts – Effective April 15, 2020.
- Clearing House Advisory Notice 20-161 (April 16, 2020), May 2020 Delivery Date Memo – Effective April 16, 2020.
- Clearing House Advisory Notice 20-163 (April 16, 2020), Performance Bond Requirements: Energy – Effective April 17, 2020.
- Clearing House Advisory Notice 20-164 (April 16, 2020), OTC IRS Margin Model Parameter Change – Effective April 17, 2020.
- Clearing House Advisory Notice 20-165 (April 16, 2020), Performance Bond Requirements: Agriculture and Energy Margins – Effective April 17, 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