

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-210

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 28, 2020 Filing Description: Weekly Notification of Rule Amendments - Week of April 20, 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 28, 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. 20-210**

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 20, 2020:

- Clearing House Advisory Notice 20-168 (April 20, 2020), OTC IRS Production – €STR Discounting and Price Alignment Transition Date – Effective April 20, 2020.
- Clearing House Advisory Notice 20-169 (April 21, 2020), Performance Bond Requirements: Agriculture, Energy, Equity and FX Margins – Effective April 22, 2020.
- Clearing House Advisory Notice 20-170 (April 21, 2020), Performance Bond Requirements: Energy Margins – Effective April 22, 2020.
- Clearing House Advisory Notice 20-171 (April 21, 2020), Switch to Bachelier Options Pricing Model – Effective April 22, 2020.
- Clearing House Advisory Notice 20-173 (April 22, 2020), Performance Bond Requirements: Energy and Agriculture – Effective April 23, 2020.
- Clearing House Advisory Notice 20-174 (April 22, 2020), Performance Bond Requirements: Energy Margins – Effective April 23, 2020.
- Clearing House Advisory Notice 20-175 (April 23, 2020), Performance Bond Requirements: Energy, Agriculture, Metals – Effective April 24, 2020.
- Clearing House Advisory Notice 20-176 (April 23, 2020), Performance Bond Requirements: Agriculture, Energy, Equity, FX, & Metal Margins – Effective April 24, 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