

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-285

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

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): June 17, 2020 Filing Description: Weekly Notification of Rule Amendments - Week of June 8, 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:**

June 17, 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. 20-285**

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 June 8, 2020:

- Clearing House Advisory Notice 20-229 (June 8, 2020), New “Available Net Option Value” Reports Available in EREP – Effective June 8, 2020.
- Clearing House Advisory Notice 20-232 (June 8, 2020), Performance Bond Requirements: Agriculture and Energy Margins – Effective June 9, 2020.
- Clearing House Advisory Notice 20-233 (June 9, 2020), CME Group to Reopen Eurodollar Options Trading Pit on August 10 – Effective June 10, 2020.
- Clearing House Advisory Notice 20-234 (June 10, 2020), OTC IRS Advisory - COP, CLP Daily FX Rate in NR and Production – Effective June 10, 2020.
- Clearing House Advisory Notice 20-235 (June 10, 2020), Adding Settlement Date to Option Exercise/Assignment Summary File (POS645CSV) – Effective June 22, 2020.
- Clearing House Advisory Notice 20-236 (June 11, 2020), Performance Bond Requirements: Agriculture, Energy, Equity, Metals & Interest Rate Margins – Effective June 12, 2020.
- Clearing House Advisory Notice 20-237 (June 11, 2020), Performance Bond Requirements: Interest Rate & Metal Margins – Effective June 12, 2020.
- Clearing House Advisory Notice 20-238 (June 12, 2020), Administrative Change to the Definition of a U.S. Government Securities Broker-Dealer – Effective June 15, 2020.

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

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel