

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 19-291

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

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): July 18, 2019 Filing Description: Weekly Notification of Rule Amendments - Week of July 8, 2019

**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:**

July 18, 2019

**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. 19-291**

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 July 8, 2019:

- Clearing House Advisory Notice 19-215 (July 8, 2019), OTC IRS Production Advisory – USD 1M LIBOR Curve Change – Effective July 15, 2019.
- Clearing House Advisory Notice 19-216 (July 8, 2019), CME Optimizer Software Version 13.0 Release, Mandatory Upgrade Required by August 26, 2019 (tentative) – Effective July 8, 2019.
- Clearing House Advisory Notice 19-217 (July 8, 2019), Interest Rate Swap Log Return File Deprecation – Effective July 8, 2019.
- Clearing House Advisory Notice 19-218 (July 8, 2019), Performance Bond Requirements: Interest Rate and Energy Margins – Effective July 9, 2019.
- Clearing House Advisory Notice 19-221 (July 9, 2019), Performance Bond Requirements: Interest Rate Margins – Effective July 10, 2019.
- Clearing House Advisory Notice 19-222 (July 11, 2019), Performance Bond Requirements: Energy Margins – Effective July 12, 2019.
- Clearing House Advisory Notice 19-223 (July 11, 2019), Performance Bond Requirements: Energy, Interest Rate, Metal, FX, and Agriculture Margins – Effective July 12, 2019.
- Clearing House Advisory Notice 19-224 (July 12, 2019), July 2019 Stock, ETF, and Corporate Bonds Update – Effective July 12, 2019.

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