

## SUBMISSION COVER SHEET

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

Registered Entity Identifier Code (optional): 20-422

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

Filing as a: ☐ DCM ☐ SEF ☒ DCO ☐ SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): September 22, 2020 Filing Description: Weekly Notification of Rule Amendments - Week of September 14, 2020

### SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

#### Organization Rules and Rule Amendments

- |                                     |                                     |            |
|-------------------------------------|-------------------------------------|------------|
| <input type="checkbox"/>            | Certification                       | § 40.6(a)  |
| <input type="checkbox"/>            | Approval                            | § 40.5(a)  |
| <input checked="" type="checkbox"/> | Notification                        | § 40.6(d)  |
| <input type="checkbox"/>            | Advance Notice of SIDCO Rule Change | § 40.10(a) |
| <input type="checkbox"/>            | SIDCO Emergency Rule Change         | § 40.10(h) |

Rule Numbers: N/A

#### New Product

Please note only ONE product per Submission.

- |                          |                                       |            |
|--------------------------|---------------------------------------|------------|
| <input type="checkbox"/> | Certification                         | § 40.2(a)  |
| <input type="checkbox"/> | Certification Security Futures        | § 41.23(a) |
| <input type="checkbox"/> | Certification Swap Class              | § 40.2(d)  |
| <input type="checkbox"/> | Approval                              | § 40.3(a)  |
| <input type="checkbox"/> | Approval Security Futures             | § 41.23(b) |
| <input type="checkbox"/> | Novel Derivative Product Notification | § 40.12(a) |
| <input type="checkbox"/> | Swap Submission                       | § 39.5     |

Official Product Name:

#### Product Terms and Conditions (product related Rules and Rule Amendments)

- |                          |   |                      |
|--------------------------|---|----------------------|
| <input type="checkbox"/> | Certification   | § 40.6(a)            |
| <input type="checkbox"/> | Certification Made Available to Trade Determination     | § 40.6(a)            |
| <input type="checkbox"/> | Certification Security Futures                          | § 41.24(a)           |
| <input type="checkbox"/> | Delisting (No Open Interest)                            | § 40.6(a)            |
| <input type="checkbox"/> | Approval  | § 40.5(a)            |
| <input type="checkbox"/> | Approval Made Available to Trade Determination          | § 40.5(a)            |
| <input type="checkbox"/> | Approval Security Futures                               | § 41.24(c)           |
| <input type="checkbox"/> | Approval Amendments to enumerated agricultural products | § 40.4(a), § 40.5(a) |
| <input type="checkbox"/> | "Non-Material Agricultural Rule Change"                 | § 40.4(b)(5)         |
| <input type="checkbox"/> | Notification  | § 40.6(d)            |

Official Name(s) of Product(s) Affected:

Rule Numbers:

September 22, 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. 20-422**

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 September 14, 2020:

- Clearing House Advisory Notice 20-352 (September 14, 2020), September 2020 Final Foreign Currency Settlement Prices – Effective September 14, 2020.
- Clearing House Advisory Notice 20-352R (September 15, 2020), UPDATED - September 2020 Final Foreign Currency Settlement Prices – Effective September 15, 2020.
- Clearing House Advisory Notice 20-358 (September 15, 2020), OTC IRS New Release – SOFR Discounting and Price Alignment: Dress Rehearsal and Testing Phase 2 – Effective September 15, 2020.
- Clearing House Advisory Notice 20-361 (September 15, 2020), Performance Bond Requirements: Energy & Agriculture – Effective September 16, 2020.
- Clearing House Advisory Notice 20-362 (September 15, 2020), Performance Bond Requirements: Agriculture, Energy & Equity Margins – Effective September 16, 2020.
- Clearing House Advisory Notice 20-364 (September 17, 2020), October 2020 Delivery Date Memo – Effective September 17, 2020.
- Clearing House Advisory Notice 20-365 (September 17, 2020), Performance Bond Requirements: Energy and Agriculture – Effective September 18, 2020.
- Clearing House Advisory Notice 20-366 (September 17, 2020), Performance Bond Requirements: Agriculture, Energy and Equity Margins – Effective September 18, 2020.
- Clearing House Advisory Notice 20-367 (September 18, 2020), OTC IRS New Release – SOFR Discounting Transition Processing Completed – Effective September 18, 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