

**SUBMISSION COVER SHEET**

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

Registered Entity Identifier Code (optional): 19-369

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 25, 2019 Filing Description: Weekly Notification of Rule Amendments - Week of September 16, 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:**

September 25, 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. 19-369**

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 16, 2019:

- Clearing House Advisory Notice 19-303 (September 16, 2019), September 2019 Final Foreign Currency Settlement Prices – Effective September 16, 2019.
- Clearing House Advisory Notice 19-303 - UPDATED (September 17, 2019), UPDATED - September 2019 Final Foreign Currency Settlement Prices – Effective September 17, 2019.
- Clearing House Advisory Notice 19-304 (September 16, 2019), Performance Bond Requirements: Energy Margins – Effective September 17, 2019.
- Clearing House Advisory Notice 19-305 (September 16, 2019), Performance Bond Requirements: Energy Margins – Effective September 17, 2019.
- Clearing House Advisory Notice 19-306 (September 17, 2019), Performance Bond Requirements: Energy, Equity, and Agriculture Margins – Effective September 18, 2019.
- Clearing House Advisory Notice 19-307 (September 17, 2019), Performance Bond Requirements: Energy & Interest Rate Margins – Effective September 18, 2019.
- Clearing House Advisory Notice 19-308 (September 18, 2019), October 2019 Delivery Date Memo – Effective September 18, 2019.
- Clearing House Advisory Notice 19-310 (September 18, 2019), Change in Interest Rate on Guaranty Fund USD Cash Balances – Effective September 19, 2019.
- Clearing House Advisory Notice 19-312 (September 18, 2019), Performance Bond Requirements: Energy Margin – Effective September 19, 2019.
- Clearing House Advisory Notice 19-313 (September 19, 2019), Performance Bond Requirements: Interest Rate Margins – Effective September 20, 2019.
- Clearing House Advisory Notice 19-314 (September 19, 2019), Performance Bond Requirements: Energy, Equity & Agriculture Margins – Effective September 20, 2019.
- Clearing House Advisory Notice 19-315 (September 20, 2019), REVISED - Exercise & Assignment (E/A) Changes (Date Change) – Effective October 16, 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