

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-459

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): October 21, 2020 Filing Description: Weekly Notification of Rule Amendments - Week of October 12, 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:

October 21, 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. 20-459**

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 October 12, 2020:

- Clearing House Advisory Notice 20-390 (October 13, 2020), Increase in Maximum Precision of Eurodollar and SOFR Strike Prices, Associated Changes to Strike Price Formats to Four Decimal Places – Effective November 23, 2020.
- Clearing House Advisory Notice 20-391 (October 13, 2020), Transition to SOFR Price Alignment and Discounting for U.S. Dollar OTC IRS Products – Effective October 16, 2020.
- Clearing House Advisory Notice 20-392 (October 13, 2020), Performance Bond Requirements: Agriculture Margins – Effective October 14, 2020.
- Clearing House Advisory Notice 20-393 (October 15, 2020), Performance Bond Requirements: Agriculture, Energy, and Metals Margins – Effective October 16, 2020.
- Clearing House Advisory Notice 20-394 (October 15, 2020), Performance Bond Requirements: Agriculture, Energy, Equity, and Metal Margins – Effective October 16, 2020.
- Clearing House Advisory Notice 20-398 (October 16, 2020), Change in Interest Rate on Euro (EUR) Cash Balances – Effective October 19, 2020.
- Clearing House Advisory Notice 20-402 (October 16, 2020), OTC IRS Production - SOFR Discounting Transition Processing Completed – Effective October 16, 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