

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 19-397

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 23, 2019 Filing Description: Weekly Notification of Rule Amendments - Week of October 14, 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:

October 23, 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. 19-397**

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 14, 2019:

- Clearing House Advisory Notice 19-340 (October 14, 2019), Performance Bond Requirements: Energy and Agriculture – Effective October 15, 2019.
- Clearing House Advisory Notice 19-341 (October 14, 2019), Performance Bond Requirements: Interest Rate Margins – Effective October 15, 2019.
- Clearing House Advisory Notice 19-342 (October 15, 2019), Performance Bond Requirements: Energy – Effective October 16, 2019.
- Clearing House Advisory Notice 19-344 (October 16, 2019), Enhancements to the Market Risk Component of the CME OTC IRS Margin Model, Mandatory Upgrade to CME Optimizer Software Version 13.0 and Log Return File Deprecation – Effective November 4, 2019.
- Clearing House Advisory Notice 19-347 (October 17, 2019), Collateral Changes - COMEX Gold Warrants – Effective November 4, 2019.
- Clearing House Advisory Notice 19-348 (October 17, 2019), Performance Bond Requirements: Agriculture, Energy, & Metals Margins – Effective October 18, 2019.
- Clearing House Advisory Notice 19-349 (October 17, 2019), Performance Bond Requirements: Interest Rate Margins – Effective October 18, 2019.

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