

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 20-537

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): December 21, 2020 Filing Description: Weekly

Notification of Rule Amendments - Week of December 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:

December 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. 20-537**

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 December 14, 2020:

- Clearing House Advisory Notice 20-477 (December 14, 2020), Performance Bond Requirements: Energy – Effective December 15, 2020.
- Clearing House Advisory Notice 20-478 (December 14, 2020), Performance Bond Requirements: Agriculture, Energy, Interest Rate and Metal Margins – Effective December 15, 2020.
- Clearing House Advisory Notice 20-475 UPDATED (December 15, 2020), Updated: December 2020 Final Foreign Currency Settlement Prices – Effective December 15, 2020.
- Clearing House Advisory Notice 20-480 (December 15, 2020), Parameter Update Pertaining to the Concentration Margin Program – Effective December 16, 2020.
- Clearing House Advisory Notice 20-481 (December 16, 2020), SPAN 2(TM) Margin Framework Production Parallel Margin Reporting Update – Effective December 16, 2020.
- Clearing House Advisory Notice 20-483 (December 17, 2020), Performance Bond Requirements: Energy & Metal Margins – Effective December 18, 2020.
- Clearing House Advisory Notice 20-485 (December 17, 2020), Performance Bond Requirements: Agriculture and Energy Margins – Effective December 18, 2020.
- Clearing House Advisory Notice 20-486 (December 17, 2020), Modification to Sizing Calculations for Base and IRS Guaranty Funds – Effective January 27, 2020.
- Clearing House Advisory Notice 20-488 (December 18, 2020), OTC Production Advisory – USD, CLP, COP Curve Input Changes – Effective December 18, 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