



Lisa Dunsky
Director and Associate General Counsel
Legal Department

March 7, 2012

BY ELECTRONIC FILING

Mr. David Stawick
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**

Dear Mr. Stawick:

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 and/or made effective pursuant to Regulation 40.6(d) during the week of February 27, 2012:

- Clearing House Advisory Notice 12-081 (Feb. 29, 2012), NYMEX Options Expiration Operational Procedures for Trading Floor and Clearing Members Effective Mar. 1, 2012.
- Clearing House Advisory Notice 12-083 (Feb. 29, 2012), Updated Specification for Forwards Processing Now Available.
- Clearing House Advisory Notice 12-084 (Mar. 1, 2012), NYMEX Options Expiration Operational Procedures for Trading Floor and Clearing Members Effective Mar. 2, 2012.
- Clearing House Advisory Notice 12-085 (Feb. 27, 2012), Critical System Updates, Deliveries, Events and Announcements.
- Clearing House Advisory Notice 12-086 (Mar. 2, 2012), CDS Margin Parameter Change.
- Clearing House Advisory Notice 12-087 (Mar. 2, 2012), CDS Margin Parameter Change.
- Clearing House Advisory Notices 12-082 (Feb. 29, 2012), 12-088 (Mar. 2, 2012) and 12-089 (Mar. 2, 2012) regarding Performance Bond Requirements.

Copies of the above-referenced advisories are available at www.cmegroup.com. Should you have any questions regarding this submission, please contact me at (312) 338-2483 or via e-mail at lisa.dunsky@cmegroup.com.

Sincerely,

Lisa Dunsky
Director and Associate General Counsel