## SUBMISSION COVER SHEET **IMPORTANT:** Check box if Confidential Treatment is requested Registered Entity Identifier Code (optional): 23-081 Organization: Chicago Mercantile Exchange Inc. ("CME") $\times$ DCO Filing as a: **DCM** SEF SDR Please note - only ONE choice allowed. Filing Date (mm/dd/yy): <u>02/01/23</u> Filing Description: <u>Weekly Notification of Rule</u> Amendments - Week of January 23, 2023 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:**



February 1, 2023

## **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. 23-081

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 January 23, 2023:

- Clearing House Advisory Notice 23-022 (January 23, 2023), Dress Rehearsal for USD LIBOR Basis Swap Splitting - Effective January 27, 2023
- Clearing House Advisory Notice 23-023 (January 26, 2023), Performance Bond Requirements Energy Margin - Effective January 27, 2023
- Clearing House Advisory Notice 23-024 (January 26, 2023), Performance Bond Requirements: Agriculture, Energy, Equity, FX, and Metal Margins – Effective January 27, 2023

Copies of the above-referenced materials are available at <a href="www.cmegroup.com">www.cmegroup.com</a>. If you require any additional information, please e-mail <a href="mailto:CMEGSubmissionInquiry@cmegroup.com">CMEGSubmissionInquiry@cmegroup.com</a> or contact the undersigned at (212) 299-2200.

Sincerely,

/s/ Christopher Bowen Managing Director and Chief Regulatory Counsel