SUBMISSION COVER SHEET **IMPORTANT:** Check box if Confidential Treatment is requested Registered Entity Identifier Code (optional): 23-129 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>02/28/23</u> Filing Description: <u>Weekly Notification of Rule</u> **Amendments - Week of February 20, 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 28, 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. 23-129

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 February 20, 2023:

- Clearing House Advisory Notice 23-060 (February 21, 2023), Transition to SORA Price Alignment and Discounting for Singapore Dollar IRS - Effective February 24, 2023
- Clearing House Advisory Notice 23-061 (February 21, 2023), Performance Bond Requirements Energy Margin - Effective February 22, 2023
- Clearing House Advisory Notice 23-062 (February 23, 2023), Performance Bond Requirements: Agriculture, Energy, Equity, FX, Interest Rate and Metal Margins – Effective February 24, 2023

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