

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 22-118

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 03/14/22 Filing Description: Weekly Notification of Rule Amendments - Week of March 7, 2022

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:

March 14, 2022

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. 22-118**

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 amendment issued during the week of March 7, 2022:

- Clearing House Advisory Notice 22-079 (March 7, 2022), OTC IRS Production Advisory – USD Curve Input Changes – Effective March 7, 2022.
- Clearing House Advisory Notice 22-080 (March 7, 2022), Performance Bond Requirements - Energy, Metal Margin – Effective March 8, 2022.
- Clearing House Advisory Notice 22-082 (March 7, 2022), Performance Bond Requirements: Agriculture, Energy, FX, & Metal Margins – Effective March 8, 2022.
- Clearing House Advisory Notice 22-083 (March 8, 2022), Collateral Fee Changes – Effective July 1, 2022.
- Clearing House Advisory Notice 22-086 (March 8, 2022), Performance Bond Requirements: Energy and Agriculture – Effective March 9, 2022.
- Clearing House Advisory Notice 22-087 (March 9, 2022), Performance Bond Requirements - Agriculture, Energy Margin – Effective March 10, 2022.
- Clearing House Advisory Notice 22-088 (March 10, 2022), Performance Bond Requirements: Agriculture, Energy, Equity, FX, and Metal Margins – Effective March 11, 2022.
- Clearing House Advisory Notice 22-089 (March 10, 2022), Performance Bond Requirements: Energy and Agriculture – Effective March 11, 2022.
- Clearing House Advisory Notice 22-090 (March 11, 2022), Enhancements to CME Clearing's OTC IRS Margin Model and Model Parameter Change – Effective April 11, 2022.
- Clearing House Advisory Notice 22-092 (March 11, 2022), Review of Collateral Haircuts – Effective March 11, 2022.

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