

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 22-410

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 09/26/22 Filing Description: Weekly Notification of Rule Amendments - Week of September 19, 2022

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:

September 26, 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. 22-410**

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 September 19, 2022:

- Clearing House Advisory Notice 22-351 (September 19, 2022), REVISION – OTC IRS Production Advisory – Additional Holidays for AUD, GBP, NZD - Effective September 19, 2022
- Clearing House Advisory Notice 22-352R (September 20, 2022), UPDATED - September 2022 Final Foreign Currency Settlement Prices - Effective September 20, 2022
- Clearing House Advisory Notice 22-353 (September 19, 2022), Performance Bond Requirements: Energy - Effective September 20, 2022
- Clearing House Advisory Notice 22-354 (September 19, 2022), Updated naming convention for Event Contract Masterfiles - Effective September 19, 2022
- Clearing House Advisory Notice 22-356 (September 21, 2022), Change in Interest Rate on EUR, CHF and NOK Cash Balances - Effective October 1, 2022
- Clearing House Advisory Notice 22-358 (September 21, 2022), Change in Interest Rate on USD Cash Balances - Effective September 22, 2022
- Clearing House Advisory Notice 22-363 (September 22, 2022), "Alpha" Exits of CME-Cleared Trades - Effective December 5, 2022
- Clearing House Advisory Notice 22-364 (September 22, 2022), OTC Clearing Member Static Data Updates - Effective October 31, 2022
- Clearing House Advisory Notice 22-365 (September 22, 2022), Performance Bond Requirements: Energy - Effective September 23, 2022
- Clearing House Advisory Notice 22-366 (September 22, 2022), Performance Bond Requirements: Energy, Agriculture, and Rates - Effective September 23, 2022
- Clearing House Advisory Notice 22-367 (September 23, 2022), October 2022 Delivery Date Memo - Effective September 23, 2022
- Clearing House Advisory Notice 22-368 (September 23, 2022), Modifications to Schedule of Acceptable Performance Bond – Collateral Eligibility Update on COMEX Gold Warrants - Effective September 23, 2022
- Clearing House Advisory Notice 22-371 (September 23, 2022), Performance Bond Requirements: Agriculture and Energy - Effective September 26, 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