SUBMISSION COVER SHEET **IMPORTANT:** Check box if Confidential Treatment is requested Registered Entity Identifier Code (optional): 23-211 Organization: Chicago Mercantile Exchange Inc. ("CME") ×|DCO Filing as a: **DCM** SEF SDR Please note - only ONE choice allowed. Filing Date (mm/dd/yy): <u>05/09/23</u> Filing Description: <u>Weekly Notification of Rule</u> **Amendments - Week of May 1, 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:**



May 9, 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. 23-211

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 May 1, 2023:

- Clearing House Advisory Notice 23-136 (May 2, 2023), May 2023 Stock, ETF, and Corporate Bond Update Effective May 2, 2023
- Clearing House Advisory Notice 23-138 (May 4, 2023), Change in Interest Rate on USD Cash Balances -Effective May 4, 2023
- Clearing House Advisory Notice 23-140 (May 4, 2023), Performance Bond Requirements: Energy & Agriculture Margins - Effective May 5, 2023
- Clearing House Advisory Notice 23-141 (May 4, 2023), Performance Bond Requirements: Energy & Equity Margins - Effective May 5, 2023
- Clearing House Advisory Notice 23-142 (May 5, 2023), Review of Collateral Haircuts Effective May 5, 2023
- Clearing House Advisory Notice 23-143 (May 5, 2023), Performance Bond Requirements: Energy Margins -Effective May 8, 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