

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 22-129

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

Filing as a:  DCM  SEF  DCO  SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 03/21/22 Filing Description: Weekly Notification of Rule Amendments - Week of March 14, 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:**

March 21, 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. 22-129**

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 amendment issued during the week of March 14, 2022:

- Clearing House Advisory Notice 22-093R (March 15, 2022), UPDATED: March 2022 Final Foreign Currency Settlement Prices – Effective March 15, 2022.
- Clearing House Advisory Notice 22-097 (March 15, 2022), Performance Bond Requirements: Agriculture, Energy & Metal Margins – Effective March 16, 2022.
- Clearing House Advisory Notice 22-099 (March 16, 2022), Change in Interest Rate on USD Cash Balances – Effective March 17, 2022.
- Clearing House Advisory Notice 22-102 (March 16, 2022), IEF2 Program Guidelines – Effective May 2, 2022.
- Clearing House Advisory Notice 22-104 (March 17, 2022), Performance Bond Requirements - Interest Rate, Energy Margin – Effective March 18, 2022.
- Clearing House Advisory Notice 22-105 (March 17, 2022), Performance Bond Requirements: Agriculture, Energy, Equity, FX & Metal Margins – Effective March 18, 2022.
- Clearing House Advisory Notice 22-106 (March 18, 2022), Performance Bond Requirements: Energy, FX and Interest Rate Margins – Effective March 21, 2022.

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

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel