

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 22-158

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 04/12/2022 Filing Description: Weekly Notification of Rule Amendments - Week of March 4, 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:

April 12, 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. 22-158**

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 April 4, 2022:

- Clearing House Advisory Notice 22-130 (April 4, 2022), Enhancements to CME Clearing's OTC IRS Margin Model and Model Parameter Change - Effective April 11, 2022.
- Clearing House Advisory Notice 22-131 (April 4, 2022), Performance Bond Requirements: Interest Rate Margins - Effective April 5, 2022.
- Clearing House Advisory Notice 22-134 (April 5, 2022), Performance Bond Requirements: Energy and Agriculture - Effective April 6, 2022.
- Clearing House Advisory Notice 22-135 (April 5, 2022), April 2022 Stock, ETF, and Corporate Bond Update Advisory - Effective April 5, 2022.
- Clearing House Advisory Notice 22-138 (April 6, 2022), Performance Bond Requirements: Energy - Effective April 7, 2022.
- Clearing House Advisory Notice 22-139 (April 7, 2022), Performance Bond Requirements: Interest Rate Margins - Effective April 8, 2022.
- Clearing House Advisory Notice 22-140 (April 7, 2022), Performance Bond Requirements: Energies, Agriculture, Equities, and Rates - Effective April 8, 2022.
- Clearing House Advisory Notice 22-141 (April 8, 2022), OTC Advisory – Trade Register and Clearing Confirmation Message Enhancements - Effective April 8, 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