

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 21-451

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 09/27/2021 Filing Description: Weekly Notification of Rule Amendments - Week of September 20, 2021

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 27, 2021

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. 21-451**

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 20, 2021:

- Clearing House Advisory Notice 21-336 (September 21, 2021), Performance Bond Requirements: Energy, Agriculture, Metals – Effective September 22, 2021.
- Clearing House Advisory Notice 21-338 (September 22, 2021), UPDATE: OTC IRS New Release Advisory – Support for Flexible Fixing Date Offset (Lookback) – Effective September 22, 2021.
- Clearing House Advisory Notice 21-339 (September 22, 2021), S&P 500 SPAN Combined Commodity Code Change – Effective September 23, 2021.
- Clearing House Advisory Notice 21-340 (September 23, 2021), Update: S&P 500 SPAN Combined Commodity Code Change – Effective September 23, 2021.
- Clearing House Advisory Notice 21-341 (September 23, 2021), Performance Bond Requirements: Energy – Effective September 24, 2021.
- Clearing House Advisory Notice 21-342 (September 23, 2021), Performance Bond Requirements: Agriculture, Energy, FX, and Metal Margins – Effective September 24, 2021.
- Clearing House Advisory Notice 21-343 (September 23, 2021), Sustainable Clearing Verification Process – Effective September 27, 2021.
- Clearing House Advisory Notice 21-344 (September 24, 2021), Clearing Transformation Trade Type – Effective April 25, 2021.

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

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel