

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 21-514

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 11/15/2021 Filing Description: Weekly Notification of Rule Amendments - Week of November 8, 2021

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

- | | | |
|-------------------------------------|-------------------------------------|------------|
| <input type="checkbox"/> | Certification | § 40.6(a) |
| <input type="checkbox"/> | Approval | § 40.5(a) |
| <input checked="" type="checkbox"/> | Notification | § 40.6(d) |
| <input type="checkbox"/> | Advance Notice of SIDCO Rule Change | § 40.10(a) |
| <input type="checkbox"/> | SIDCO Emergency Rule Change | § 40.10(h) |

Rule Numbers: N/A

New Product

Please note only ONE product per Submission.

- | | | |
|--------------------------|---------------------------------------|------------|
| <input type="checkbox"/> | Certification | § 40.2(a) |
| <input type="checkbox"/> | Certification Security Futures | § 41.23(a) |
| <input type="checkbox"/> | Certification Swap Class | § 40.2(d) |
| <input type="checkbox"/> | Approval | § 40.3(a) |
| <input type="checkbox"/> | Approval Security Futures | § 41.23(b) |
| <input type="checkbox"/> | Novel Derivative Product Notification | § 40.12(a) |
| <input type="checkbox"/> | Swap Submission | § 39.5 |

Official Product Name:

Product Terms and Conditions (product related Rules and Rule Amendments)

- | | | |
|--------------------------|---|----------------------|
| <input type="checkbox"/> | Certification | § 40.6(a) |
| <input type="checkbox"/> | Certification Made Available to Trade Determination | § 40.6(a) |
| <input type="checkbox"/> | Certification Security Futures | § 41.24(a) |
| <input type="checkbox"/> | Delisting (No Open Interest) | § 40.6(a) |
| <input type="checkbox"/> | Approval | § 40.5(a) |
| <input type="checkbox"/> | Approval Made Available to Trade Determination | § 40.5(a) |
| <input type="checkbox"/> | Approval Security Futures | § 41.24(c) |
| <input type="checkbox"/> | Approval Amendments to enumerated agricultural products | § 40.4(a), § 40.5(a) |
| <input type="checkbox"/> | "Non-Material Agricultural Rule Change" | § 40.4(b)(5) |
| <input type="checkbox"/> | Notification | § 40.6(d) |

Official Name(s) of Product(s) Affected:

Rule Numbers:

November 15, 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. 21-514**

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 November 8, 2021:

- Clearing House Advisory Notice 21-404 (November 8, 2021), Review of Collateral Haircuts – Effective November 8, 2021.
- Clearing House Advisory Notice 21-405 (November 8, 2021), OTC IRS Production Advisory - Release 23: USD BSBY and SGD SORA Swap Clearing – Effective November 8, 2021.
- Clearing House Advisory Notice 21-406 (November 9, 2021), Performance Bond Requirements: FX Futures Spot Charge Rates Reminder – Effective November 10, 2021.
- Clearing House Advisory Notice 21-407 (November 9, 2021), Reminder: CME Optimizer Software Version 17 Release, Mandatory Upgrade Required November 15, 2021 – Effective November 9, 2021.
- Clearing House Advisory Notice 21-408 (November 9, 2021), Performance Bond Requirements: Energy, Interest Rate & Metal Margins – Effective November 10, 2021.
- Clearing House Advisory Notice 21-409 (November 9, 2021), Performance Bond Requirements - Energy Margin – Effective November 10, 2021.
- Clearing House Advisory Notice 21-412 (November 11, 2021), Product Modification Summary: Option Assignment Processing Modification on Thanksgiving Holiday (November 25, 2021) – Effective November 25, 2021.
- Clearing House Advisory Notice 21-413 (November 11, 2021), Performance Bond Requirements: Agriculture, Energy and Interest Rate Margins – Effective November 12, 2021.
- Clearing House Advisory Notice 21-414 (November 11, 2021), Performance Bond Requirements: Agriculture, Energy, Interest Rate Margins – Effective November 12, 2021.
- Clearing House Advisory Notice 21-416 (November 12, 2021), Dress Rehearsal 3 for LIBOR to RFR OIS Conversion of OTC CHF, JPY, and GBP Interest Rate Swaps – Effective November 15, 2021.
- Clearing House Advisory Notice 21-417 (November 12, 2021), Availability of an Additional Three-Month Eurodollar Futures and Three-Month SOFR Futures Intercommodity Spread (SED) on CME Globex – Effective January 10, 2022.
- Clearing House Advisory Notice 21-418 (November 12, 2021), Performance Bond Requirements: Interest Rate Margins – Effective November 15, 2021.

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