

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 21-521

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 11/22/2021 Filing Description: Weekly Notification of Rule Amendments - Week of November 15, 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:

November 22, 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. 21-521**

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 15, 2021:

- Clearing House Advisory Notice 21-420 (November 15, 2021), OTC IRS New Release Advisory - Coupon Blending Enhancement – Effective November 15, 2021.
- Clearing House Advisory Notice 21-421 (November 15, 2021), UPDATE: OTC IRS New Release Advisory - Support for Flexible Fixing Date Offset (Lookback) – Effective November 15, 2021.
- Clearing House Advisory Notice 21-423 (November 16, 2021), OTC IRS Production Advisory - USD LIBOR 1W & 2M Tenor Discontinuation – Effective November 16, 2021.
- Clearing House Advisory Notice 21-424 (November 16, 2021), Performance Bond Requirements: Energy, FX, and Interest Rate Margins – Effective November 17, 2021.
- Clearing House Advisory Notice 21-426 (November 17, 2021), December 2021 Delivery Date Memo – Effective November 17, 2021.
- Clearing House Advisory Notice 21-431 (November 18, 2021), Performance Bond Requirements: Agriculture, Energy and FX Margins – Effective November 19, 2021.
- Clearing House Advisory Notice 21-432 (November 18, 2021), Performance Bond Requirements - Agriculture, Energy Margin – Effective November 19, 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