### SUBMISSION COVER SHEET **IMPORTANT:** Check box if Confidential Treatment is requested Registered Entity Identifier Code (optional): 21-403 Organization: The Board of Trade of the City of Chicago, Inc. ("CBOT") |X|DCM SEF DCO **SDR** Filing as a: Please note - only ONE choice allowed. Filing Date (mm/dd/yy): 09/08/21 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions - Week of August 30, 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: 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) § 39.5 **Swap Submission 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: See filing. Rule Numbers: See filing.



September 8, 2021

#### **VIA ELECTRONIC PORTAL**

Mr. Christopher J. Kirkpatrick Office of the Secretariat Commodity Futures Trading Commission Three Lafayette Centre 1155 21st Street, N.W. Washington, DC 20581

Re: CFTC Regulation 40.6(d) Notification. The Board of Trade of the City of Chicago, Inc.

("CBOT" or "Exchange") Weekly Notification of Amendments Related to Product

Terms and Conditions.

**CBOT Submission No. 21-403** 

Dear Mr. Kirkpatrick:

Pursuant to Commodity Futures Trading Commission ("CFTC" or "Commission") Regulation 40.6(d), the Exchange submits this weekly notification of the following amendments related to product terms and conditions effective during the week of August 30, 2021.

On September 1, 2021, the Exchange implemented administrative amendments to the CBOT Position Limit, Position Accountability and Reportable Level Table (the "Table") to correct the following typographical errors. Please note that these amendments are simply designed to correct typographical errors and that appropriate aggregation levels have been applied operationally.

• In the Table, correct Leg 2 aggregation columns Z, AB, AF, AH for all Calendar Spread Options. Amendments will be made to correct cells that were previously erroneously not populated. The Single Month & All Month Aggregate Into Ratio Leg (2) columns will be populated with a negative correlation to accurately reflect for the aggregation of the second leg of the Calendar Spread Options. The Single Month and All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2) columns will be populated to account for the Position Limits on the second leg of the Calendar Spread Options.

The amendments to the Table are provided under separate cover in Exhibit A in blackline format.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – CBOT Rulebook Chapter 5 Position Limit, Position Accountability and Reportable Level Table

## Exhibit A

# CBOT Rulebook Chapter 5 ("Trading Qualifications and Practices")

## Position Limit, Position Accountability and Reportable Level Table

(additions underscored; deletions struck through)

(attached under separate cover)