

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 21-161

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 03/22/21 Filing Description: Weekly Notification of Rule Amendments - Week of March 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:

March 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. 21-161**

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 March 15, 2021:

- Clearing House Advisory Notice 21-091 Updated (March 16, 2021), UPDATED: March 2021 Final Foreign Currency Settlement Prices – Effective March 16, 2021.
- Clearing House Advisory Notice 21-092 (March 16, 2021), April 2021 Delivery Date Memo – Effective March 16, 2021.
- Clearing House Advisory Notice 21-097 (March 17, 2021), NEW DATE: Exercise & Assignment and Clearing Transformation Trade Types Project Phase 1 – Effective April 12, 2021.
- Clearing House Advisory Notice 21-098 (March 17, 2021), Adding Product Sub Type to Post-Trade Processing Messages – Effective June 7, 2021.
- Clearing House Advisory Notice 21-099 (March 18, 2021), Performance Bond Requirements: Agriculture, Energy and Interest Rate Margins – Effective March 19, 2021.
- Clearing House Advisory Notice 21-100 (March 18, 2021), Performance Bond Requirements: Agriculture, Energy, Interest Rate & Metal Margins – Effective March 19, 2021.
- Clearing House Advisory Notice 21-103 (March 19, 2021), OTC IRS New Release – OIS Product Enhancements and CAD CDOR 6M and 12M Tenor Cessation – Effective March 19, 2021.
- Clearing House Advisory Notice 21-104 (March 19, 2021), Performance Bond Requirements: Energy – Effective March 22, 2021.
- Clearing House Advisory Notice 21-105 (March 19, 2021), Performance Bond Requirements - Energy Margin – Effective March 22, 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