

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 21-417

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 09/14/2021 Filing Description: Weekly Notification of Rule Amendments - Week of September 6, 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 14, 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. 21-417**

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 6, 2021:

- Clearing House Advisory Notice 21-309 (September 7, 2021), CME OTC IRS Margin Model Parameter Change – Effective September 13, 2021.
- Clearing House Advisory Notice 21-310 (September 7, 2021), CME CORE Margin Calculator Enhanced User Interface Live and Futures & Options Calculator Decommissioned September 12, 2021 – Effective September 12, 2021.
- Clearing House Advisory Notice 21-311 (September 7, 2021), End of Clearing Support for CHF/GBP/JPY LIBOR FRAs – Effective September 13, 2021.
- Clearing House Advisory Notice 21-312 (September 8, 2021), Decommission Legacy Optimizer Input File cme_rloptimizercfg_yyyymmdd.zip Starting September 13, 2021 – Effective September 13, 2021.
- Clearing House Advisory Notice 21-313 (September 8, 2021), Performance Bond Requirements: Interest Rate Margins – Effective September 9, 2021.
- Clearing House Advisory Notice 21-315 (September 9, 2021), OTC IRS Production Advisory - IRS Trade Register Enhancement – Effective September 9, 2021.
- Clearing House Advisory Notice 21-317 (September 9, 2021), Performance Bond Requirements: Agriculture, Energy and Interest Rate Margins – Effective September 10, 2021.
- Clearing House Advisory Notice 21-318 (September 9, 2021), Performance Bond Requirements: Energy, Equity, FX, Interest Rate, and Metal Margins – Effective September 10, 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