

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 21-564

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 12/14/21 Filing Description: Weekly Notification of Rule Amendments - Week of December 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: See filing.

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:

December 14, 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. Chicago Mercantile Exchange Inc.
("CME" or "Exchange") Weekly Notification of Rule Amendments.
CME Submission No. 21-564**

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 rule amendments effective during the week of December 6, 2021.

On December 6, 2021, the Exchange issued MRAN RA2118-5 ("MRAN") to implement administrative amendments to reflect the delisting of four (4) Commodity Index Forward Swap contracts (the "Contracts") on the List of Products Subject to Large Trader Reporting of Physical Commodity Swaps under CFTC Part 20 Regulations Physical Commodity Swaps under CFTC Part 20 Regulations contained therein. The Contracts were also delisted on December 6, 2021. No other changes were made to the original MRAN.

Amendments to the MRAN are provided in Exhibit A below with additions underscored and deletions ~~struck through~~.

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

Attachment: Exhibit A – MRAN RA2118-5 (blackline format)

EXHIBIT A

(additions underscored; deletions ~~struck through~~)

MARKET REGULATION ADVISORY NOTICE

Exchange	CME, CBOT, NYMEX & COMEX
Subject	Revised List of Products Subject to Large Trader Reporting of Physical Commodity Swaps under CFTC Part 20 Regulations
Rule References	Rule 561
Advisory Date	June 2, 2015 <u>December 6, 2021</u>
Advisory Number	CME Group RA 1507 <u>2118</u> -5

This Market Regulation Advisory Notice contains an updated list of products subject to large trader reporting requirements under the CFTC's Part 20 Regulations (Large Trader Reporting for Physical Commodity Swaps). This notice supersedes Market Regulation Advisory Notice RA1507~~5~~5 from ~~June 2~~April 21, 2015.

Clearing Code	Product Name	Product Chapter in Relevant Rulebook
SES	S&P GSCI ER Index Swaps	CME Chapter 415A
RRE	S&P GSCI Enhanced ER Index Swaps	CME Chapter 415B
SE2	S&P GSCI ER Index 2 Month Forward Swaps	CME Chapter 415E
SE3	S&P GSCI ER Index 3 Month Forward Swaps	CME Chapter 415F
DGS	Bloomberg Commodity Index Swaps*	CBOT Chapter 29A
DG2	Bloomberg Commodity Index 2-Month Forward Swaps*	CBOT Chapter 29B
DG3	Bloomberg Commodity Index 3-Month Forward Swaps*	CBOT Chapter 29C

* Formerly called DJ UBS

~~The four products listed below were delisted on June 1, 2015. They are no longer subject to Part 20 regulations:~~

Clearing Code	Product Name
CCS	Corn Calendar Swaps
SNS	Soybean Calendar Swaps
WCS	Wheat Calendar Swaps
KWS	KC HRW Wheat Calendar Swaps

Questions regarding this Advisory Notice may be directed to Sandra Valtierra, Manager, Market Regulation, at 312.347.4137.

For media inquiries concerning this Advisory Notice, please contact CME Group Corporate Communications at 312.930.3434 or news@cmegroup.com.