

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 21-138

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 03/15/21 **Filing Description:** Weekly Notification of Amendments Related to Product Terms and Conditions - Week of March 8, 2021

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

- | | | |
|--------------------------|-------------------------------------|------------|
| <input type="checkbox"/> | Certification | § 40.6(a) |
| <input type="checkbox"/> | Approval | § 40.5(a) |
| <input type="checkbox"/> | Notification | § 40.6(d) |
| <input type="checkbox"/> | Advance Notice of SIDCO Rule Change | § 40.10(a) |
| <input type="checkbox"/> | SIDCO Emergency Rule Change | § 40.10(h) |

Rule Numbers:

New Product

Please note only ONE product per Submission.

- | | | |
|--------------------------|---------------------------------------|------------|
| <input type="checkbox"/> | Certification | § 40.2(a) |
| <input type="checkbox"/> | Certification Security Futures | § 41.23(a) |
| <input type="checkbox"/> | Certification Swap Class | § 40.2(d) |
| <input type="checkbox"/> | Approval | § 40.3(a) |
| <input type="checkbox"/> | Approval Security Futures | § 41.23(b) |
| <input type="checkbox"/> | Novel Derivative Product Notification | § 40.12(a) |
| <input type="checkbox"/> | Swap Submission | § 39.5 |

Product Terms and Conditions (product related Rules and Rule Amendments)

- | | | |
|-------------------------------------|---|----------------------|
| <input type="checkbox"/> | Certification | § 40.6(a) |
| <input type="checkbox"/> | Certification Made Available to Trade Determination | § 40.6(a) |
| <input type="checkbox"/> | Certification Security Futures | § 41.24(a) |
| <input type="checkbox"/> | Delisting (No Open Interest) | § 40.6(a) |
| <input type="checkbox"/> | Approval | § 40.5(a) |
| <input type="checkbox"/> | Approval Made Available to Trade Determination | § 40.5(a) |
| <input type="checkbox"/> | Approval Security Futures | § 41.24(c) |
| <input type="checkbox"/> | Approval Amendments to enumerated agricultural products | § 40.4(a), § 40.5(a) |
| <input type="checkbox"/> | “Non-Material Agricultural Rule Change” | § 40.4(b)(5) |
| <input checked="" type="checkbox"/> | Notification | § 40.6(d) |

Official Name(s) of Product(s) Affected: See filing.

Rule Numbers: See filing.



Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

March 15, 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 Amendments Related to Product Terms and Conditions.
CME Submission No. 21-138**

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 March 8, 2021.

On March 11, 2021, the Exchange implemented a correction to the Rule 41102.E. (“Termination of Trading”) language of the CME Pacific Rim CAT Index Futures contract (the “Contract”). Specifically, the Exchange corrected Rule 41102.E. to align the rule with settlement procedure rules of the Contract as well as the Exchange’s existing and long-standing practice in connection with the termination of trading and settlement of the Contract. The amendment is a correction rule and is administrative in nature. The marketplace was alerted of the amendment via Special Executive Report (“SER”) #8733, which is attached hereto as Exhibit A.

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 – SER #8733

Exhibit A



Special Executive Report

DATE: March 11, 2021

SER#: 8733

SUBJECT: Correction to CME Rule 41102.E. (“Termination of Trading”) of the CME Pacific Rim CAT Index Futures Contract

Earlier today, March 11, 2021, Chicago Mercantile Exchange Inc. (“CME” or the “Exchange”) implemented a correction to Rule 41102.E. (“Termination of Trading”) language of the CME Pacific Rim CAT Index Futures contract (the “Contract”).

Specifically, the Exchange corrected Rule 41102.E. to align the rule with settlement procedure rules of the Contract as well as the Exchange’s existing and long-standing practice in connection with the termination of trading and settlement of the Contract. The amendment is a correction rule and is administrative in nature.

The Commodity Futures Trading Commission (“CFTC” or “Commission”) will be notified of the correction to Rule 41102.E. during the week of March 15, 2021, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Exhibit 1 below provides the amendments to Rule 41102.E. with additions underscored and deletions ~~struck through~~.

Inquires regarding the aforementioned may be directed to:

Business Line Management

Leah Loguidice

212-299-2224

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Research and Product Development

Dominic Sutton-Vermeulen

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EXHIBIT 1

CME RULEBOOK

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

Chapter 411

CME Pacific Rim CAT Index Futures

41102. TRADING SPECIFICATIONS

41102.E. Termination of Trading

Futures trading shall terminate at 9:00 a.m. on the ~~fifth~~ second Exchange Business Day after the futures contract month.

[End of Rule]