

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 21-397

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

Filing as a: **DCM** **SEF** **DCO** **SDR**

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 08/30/21 **Filing Description:** Weekly Notification of Amendments Related to Product Terms and Conditions - Week of August 23, 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

August 30, 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. 21-397**

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 23, 2021.

Effective Sunday, August 22, 2021 for trade date Monday, August 23, 2021, the Exchange implemented a conditional extension period for all products subject to CME Chapter 12 (“CME Spot Market Trading – Electronic”) (the “Conditional Extension Period”). The Conditional Extension Period shall only be triggered when an auction reaches the maximum duration of 10 minutes and will be in effect for 15 seconds following the final call. No new orders may be entered during the Conditional Extension Period. Existing orders may remain and be executed during the Conditional Extension Period. With exception of the highest bid and the lowest offer, orders may be cancelled during the Conditional Extension Period. The marketplace was informed of the change via Special Executive Report (“SER”) 8820. The SER 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 8820

Exhibit A



Special Executive Report

DATE: July 21, 2021
SER#: 8820
SUBJECT: Implementation of a Conditional Extension Period in Connection with Products Subject to CME Chapter 12 (“CME Spot Market Trading – Electronic”)

Effective Sunday, August 22, 2021 for trade date Monday, August 23, 2021, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will implement a conditional extension period for all products subject to [CME Chapter 12 \(“CME Spot Market Trading – Electronic”\)](#) (the “Conditional Extension Period”).

The Conditional Extension Period shall only be triggered when an auction reaches the maximum duration of 10 minutes and will be in effect for 15 seconds following the final call. No new orders may be entered during the Conditional Extension Period. Existing orders may remain and be executed during the Conditional Extension Period. With exception of the highest bid and the lowest offer, orders may be cancelled during the Conditional Extension Period.

The Commodity Futures Trading Commission (“CFTC” or “Commission”) will be notified of the aforementioned modifications during the week of August 30, 2021 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Inquiries regarding the aforementioned may be directed to:

Anne Krema	312-648-3817	Anne.Krema@cmegroup.com
Joanna Litchfield	312-338-2653	Joanna.Litchfield@cmegroup.com