

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 21-402

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

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

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 09/08/21 **Filing Description:** Weekly Notification of Amendments Related to Product Terms and Conditions - Week of August 30, 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:

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

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: See filing.

Rule Numbers: See filing.

September 8, 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. 21-402**

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 30, 2021.

On September 1, 2021, the Exchange implemented administrative amendments to the CME Position Limit, Position Accountability and Reportable Level Table (the “Table”) to correct the following typographical errors: In the Table, correct Leg 2 aggregation columns X, Z, AA, AB, AD, AF, AG for all Calendar Spread Options. Amendments will be made to correct cells that were previously erroneously not populated. The Single Month & All Month Aggregate Into Ratio Leg (2) columns will be populated with a negative correlation to accurately reflect for the aggregation of the second leg of the Calendar Spread Options. The Single Month and All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2) columns and Single Month and All Month Accountability Level Leg (1) / Leg (2) columns will be populated to account for the Position Limits on the second leg of the Calendar Spread Options. Please note that these amendments are simply designed to correct typographical errors and that appropriate aggregation levels have been applied operationally.

- In the Table, correct Leg 1 aggregation columns Y and AE for certain FX Options. Amendments will be made to correct cells that were previously erroneously not populated. The Single and All Month Aggregate Into Ratio Leg (1) columns will be populated to accurately reflect for the aggregation of the first leg of the FX Options.

In addition, on September 1, 2021, the Exchange implemented administrative amendments to the Table to correct the following administrative errors regarding various CME contracts noted below with no open interest.

- In the Table, correct aggregation columns AC, AE for E-mini USD Denominated FTSE 100 Index Futures (Commodity Code FTU). E-mini USD Denominated FTSE 100 Index Futures currently aggregates into itself, but should aggregate into E-mini® FTSE® 100 Index Futures (Commodity Code FT1) with an All Month Aggregate Into Ratio Leg (1) of 1 FTU : 1 FT1.
- In the Table, correct aggregation columns L, M, N, O, AC, AD, AE, AF for Chilean Peso/U.S. Dollar (CLP/USD) Futures (Commodity Code CHP). Chilean Peso/U.S. Dollar (CLP/USD) Futures currently has a positive correlation with U.S. Dollar/Chilean Peso (USD/CLP) Futures (Commodity Code CHL),

but CHP and CHL should be negatively correlated due to the reverse quoting convention. The negative correlation will be noted in the Spot-Month and All Month Aggregate Into Ratio Leg (2) columns.

- In the Table, correct aggregation columns L, M, N, O, W, X, Y, Z, AC, AD, AE, AF for U.S. Dollar/South African Rand (USD/ZAR) Futures (Commodity Code ZAR). U.S. Dollar/South African Rand (USD/ZAR) Futures currently has a positive correlation with South African Rand/U.S. Dollar (ZAR/USD) Futures (Commodity Code RA), but ZAR and RA should be negatively correlated due to the reverse quoting convention. The negative correlation will be noted in the Spot-Month, Single Month and All Month Aggregate Into Ratio Leg (2) columns.

The aforementioned amendments to the Table are provided under separate cover in Exhibit A in blackline format.

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 – CME Rulebook Chapter 5 Position Limit, Position Accountability and Reportable Level Table

Exhibit A

**CME Rulebook Chapter 5
("Trading Qualifications and Practices")**

Position Limit, Position Accountability and Reportable Level Table

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

(attached under separate cover)