

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 21-557

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 12/13/21 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions - Week of December 6, 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.

December 13, 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. 21-557**

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 December 6, 2021.

On December 8, 2021, the Exchange implemented administrative amendments to the CME Position Limit, Position Accountability and Reportable Level Table (the “Table”) to correct the following typographical error. Please note that these amendments are simply designed to correct typographical errors and that appropriate aggregation levels have been applied operationally. In the Table, amendments will be made to correct Spot-Month Column S for BRL/USD Weekly Friday Options - Wk 1 (Commodity Code 1R), BRL/USD Weekly Friday Options - Wk 2 (Commodity Code 2R), BRL/USD Weekly Friday Options - Wk 3 (Commodity Code 3R), BRL/USD Weekly Friday Options - Wk 4 (Commodity Code 4R), and BRL/USD Weekly Friday Options - Wk 5 (Commodity Code 5R) (Collectively the “Contracts”). Amendments were made to correct cells that were previously erroneously not fully populated reflecting the contract’s aggregation.

In addition, the Exchange also implemented administrative amendments to the correct Spot-Month Aggregate Into Ratio Leg (1) column N for Commodity Codes 1R, 2R, 3R, 4R, and 5R. Amendments will be made to correct cells that were previously erroneously not populated. BRL/USD Weekly Friday Options - Wk 1 (Commodity Code 1R), BRL/USD Weekly Friday Options - Wk 2 (Commodity Code 2R), BRL/USD Weekly Friday Options - Wk 3 (Commodity Code 3R), BRL/USD Weekly Friday Options - Wk 4 (Commodity Code 4R), and BRL/USD Weekly Friday Options - Wk 5 (Commodity Code 5R) each aggregate into Brazilian Real/U.S. Dollar (BRL/USD) Futures (Commodity Code BR). The Spot-Month Aggregate Into Ratio Leg (1) column will be populated to accurately reflect the aggregation of the first leg of the Contracts. Please note that these amendments are simply designed to correct typographical errors and that appropriate aggregation levels have been applied operationally.

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 CME Position Limit, Position Accountability and Reportable Level Table (attached under separate cover) (blackline format)

Exhibit A

CME Rulebook

Chapter 5

Position Limit, Position Accountability and Reportable Level Table

(additions underlined, deletions ~~overstruck~~)

(attached under separate cover)