

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 22-084

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 02/22/22 Filing Description: Weekly Notification of Rule Amendments - Week of February 14, 2022

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:

February 22, 2022

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. 22-084**

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 February 14, 2022.

On Monday, February 7, 2022, the Exchange implemented administrative amendments to the Rule 588.H. ("Globex Non-Reviewable Trading Ranges") table (the "Table") to enhance and clarify the CME Globex electronic trading ("CME Globex") non reviewable trading ranges futures combinations (the "Rule Amendments").

The Rule Amendments shall provide clarification and will more accurately align the Global Command Center's procedures with expectations of market participants. The Rule Amendments are provided in Exhibit A below in blackline format.

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 – CME, CBOT, NYMEX/COMEX Rulebook Chapter 5 ("Trading Qualifications and Practices") Rule 588.H. ("Globex Non-Reviewable Trading Ranges") Table

EXHIBIT A

CME, CBOT, NYMEX/COMEX Rulebook Chapter 5 ("Trading Qualifications and Practices") Rule 588.H. ("Globex Non-Reviewable Trading Ranges") Table

(additions underscored)

Futures Combinations (CME,CBOT,NYMEX,COMEX)	Globex Non-Reviewable Ranges (NRR)
Eurodollar, <u>SOFR, BSBY</u> Combinations	2 1/2 basis points
Non-Eurodollar, non-implied eligible, intra-commodity spreads	25% of outright NRR (in Globex Format) with a minimum of 5 outright minimum ticks
Implied eligible inter-commodity and intra-commodity spreads	Each leg evaluated as an outright
Inter-commodity spreads	Wider of NRR of the two individual legs
Non-Eurodollar, non-implied eligible, unidirectional intra-commodity combinations	Same as the NRR of the component contract
Non-Eurodollar, non-implied eligible, unidirectional inter-commodity combinations	Sum of the NRRs of the component legs
<u>Average Priced Strips</u>	<u>Same as the NRR of the component contract</u>
Exceptions:	
Crypto Calendar Spreads	Each leg evaluated as an outright