

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 22-386

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 09/06/22 Filing Description: Weekly Notification of Rule Amendments (Week of August 29, 2022)

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 checked="" 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: See filing.

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 |

Official Product Name:

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 type="checkbox"/> | Notification | § 40.6(d) |

Official Name(s) of Product(s) Affected:

Rule Numbers:



Christopher Bowen
Managing Director and Chief Regulatory Counsel
Legal Department

September 6, 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, D.C. 20581

**Re: CFTC Regulation 40.6(d) Notification. Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) Weekly Notification of Rule Amendments.
CME Submission No. 22-386**

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 made effective during the week of August 29, 2022.

Effective trade date Monday, August 29, 2022, the Exchange reduced the minimum price increment for transactions submitted for clearing via CME ClearPort for the Mexican Peso/U.S. Dollar (MXN/USD) Futures contract (the “Contract”). The marketplace was alerted of the changes via Special Executive Report (“SER”) 9003, which is attached hereto as Exhibit A.

If you require any additional information, 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 9003



Exhibit A

Special Executive Report

DATE: August 2, 2022
SER#: 9003
SUBJECT: Reduction in the Minimum Price Increment for Transactions Submitted for Clearing via CME ClearPort for the Mexican Peso/U.S. Dollar (MXN/USD) Futures

Effective Sunday, August 28, 2022, for trade date Monday, August 29, 2022, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will reduce the minimum price increment for transactions submitted for clearing via CME ClearPort for the Mexican Peso/U.S. Dollar (MXN/USD) Futures contract (the “Contract”) as more specifically described in the table below.

Contract Title	CME Globex/ CME ClearPort Code	Rulebook Chapter	Current Minimum Price Increment CME Globex (unchanged)	Current Minimum Price Increment CME ClearPort	Reduced Minimum Price Increment CME ClearPort
Mexican Peso/U.S. Dollar (MXN/USD) Futures	6M/MP	CME 256	\$.00001 per Mexican peso	\$.00001 per Mexican peso	\$0.000001 per Mexican peso

Specifically, the Exchange is implementing amendments to CME Rule 25601. (“Trading Specifications”) of CME Chapter 256 (“Mexican Peso/U.S. Dollar (MXN/USD) Futures”) to implement the reduced minimum price fluctuation for the Contract for transactions submitted for clearing via CME ClearPort (the “Rule Amendments”).

Exhibit A below provides the Rule Amendments in blackline format.

The CFTC will be notified of the Rule Amendments during the week of September 6, 2022, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please direct questions regarding this notice to:

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Exhibit A
CME Rulebook
(additions underscored; deletions ~~struck through~~)

Chapter 256
Mexican Peso/U.S. Dollar (MXN/USD) Futures

25601. TRADING SPECIFICATIONS

25601.C. Price Increments

For trades executed on CME Globex electronic trading platform, mMinimum price fluctuations shall be in multiples of \$.00001 per Mexican peso, equivalent to \$5.00 per contract. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be \$0.000001 per Mexican peso.

[End of Rule.]