

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 22-133

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

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

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 03/28/22 **Filing Description:** Weekly Notification of Amendments Related to Product Terms and Conditions - Week of March 21, 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 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.

March 28, 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 Amendments Related to Product Terms and Conditions.
CME Submission No. 22-133**

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 March 21, 2022.

Effective Sunday, March 20, 2022 for trade date Monday, March 21, 2022, the Exchange amended the strike price listing schedule for the Options on Micro E-mini Nasdaq-100 Index® Futures contracts. The marketplace was advised of the amendments via Special Executive Report (“SER”) 8935, which is attached hereto as Exhibit A.

Effective March 22, 2022, the Exchange approved the applications of Lineage Logistics located in Algona, WA and Burien, WA to be designated as Approved Warehouses for delivery of Spot Call Butter. The marketplace was alerted of the approvals via MRK #03-22-22, which is attached hereto as Exhibit B.

In accordance with the changes above, the Exchange updated the CME Rulebook Chapter 12 “Service Providers” Chart (“Chart”) for “Butter Warehouse”. The Chart is attached under separate cover, in blackline format, as Exhibit C.

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

Attachments: Exhibit A – SER 8935
Exhibit B – MKR #03-22-22
Exhibit C – CME Rulebook Chapter 12 Service Providers Chart (attached under separate cover) (blackline format)



Exhibit A

Special Executive Report

DATE: March 3, 2022

SER#: 8935

SUBJECT: Amendments to the Strike Price Listing Schedule for the Options on Micro E-mini Nasdaq-100 Index® Futures Contracts

Effective Sunday, March 20, 2022 for trade date Monday, March 21, 2022, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will amend the strike price listing schedule for the Options on Micro E-mini Nasdaq-100 Index® Futures contracts (the “Contracts”) as more specifically described below (collectively, the “Rule Amendments”).

Contract Title	CME Rulebook Chapter	Commodity Code	Current Strike Price Listing Schedule	Amended Strike Price Listing Schedule
Options on Micro E-mini Nasdaq-100 Index® Futures	361A	MNQ	100 index point integer multiples upon listing: +30% to -50% of the prior day's settlement price on the underlying future contract. 10 index point integer multiples for the nearest expiration: +10% to -20% of the prior day's settlement price on the underlying future contract.	500-point increment: -50% to +30% (when listed) 100-point increment: -40% to +20% (<186 DTE) 50-point increment: -25% to +10% (<96 DTE) 10-point increment: -10% to +5% (<35 DTE)
Options on Micro E-mini Nasdaq-100 Index® Futures – End of Month (European-Style)	361A	MQE	100 index point integer multiples upon listing: +30% to -50% of the prior day's settlement price on the underlying future contract. 10 index point integer multiples for the nearest three expirations: +10% to -20% of the prior day's	500-point increment: -50% to +30% (when listed) 100-point increment: -40% to +20% (<186 DTE) 50-point increment: -25% to +10% (<96 DTE)

			settlement price on the underlying future contract.	10-point increment: -10% to +5% (<35 DTE)
Weekly Options on Micro E-mini Nasdaq-100 Index® Futures – Weeks 1-4 (European-Style)	361A	MQ1-MQ4	Weeks 1, 2 and 4: +10% to -20% of the prior day's settlement price of the underlying future contract in 10 index point increments. Week 3: +30% and -50% of the prior day's settlement price of the underlying future contract in 100 index point increments and +10% and -20% in 10 index point increments.	500-point increment: -50% to +30% (when listed) 100-point increment: -40% to +20% (<186 DTE) 50-point increment: -25% to +10% (<96 DTE) 10-point increment: -10% to +5% (<35 DTE)

Exhibit A provides amendments to Rulebook Chapter 361A (“Options on Micro E-Mini Nasdaq-100 Index Futures”) in blackline format.

The Commodity Futures Trading Commission (“CFTC”) will be notified the week of March 28, 2022 of the Rule Amendments via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Inquiries regarding this matter may be directed to:

Brian Burke
John Wiesner

brian.burke@cmegroup.com
john.wiesner@cmegroup.com

(551) 284-9867
(312) 806-7648

Exhibit A

Chapter 361A Options on Micro E-mini Nasdaq-100 Index® Futures

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

361A01. OPTIONS CHARACTERISTICS

361A01.E. Exercise Prices

Regularly-Listed Exercise Prices

On any Business Day, and subject to Rule 361A01.A., the Exchange shall ensure that all Quarterly (Rule 361A01.D.1.), European Style End-of-Month (Rule 361A01.D.2.), and European Style Weekly (Rule

361A01.D.3.) put and call options that are exercisable into a given Underlying Futures Contract are listed for trading at all eligible exercise prices as follows:

500 Point Exercise Prices

All exercise price levels that are integer multiples of 500 Index points (e.g., 16000, 16500, 17000) and that lie within a range from 50 percent below to 30 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

100 Point Exercise Prices

All exercise price levels that are integer multiples of 100 Index points (e.g., 15900, 16000, 16100) and that lie within a range from 40 percent below to 20 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

50 Point Exercise Prices

All exercise price levels that are integer multiples of 50 Index points (e.g., 15950, 16000, 16050) and that lie within a range from 25 percent below to 10 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

10 Point Exercise Prices

All exercise price levels that are integer multiples of 10 Index points (e.g., 15990, 16000, 16010) and that lie within a range from 10 percent below to 5 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

1.—Quarterly Options

~~On any Business Day, the Exchange shall ensure that all Quarterly (Rule 361A01.D.1) put and call options that are exercisable into a given Underlying Futures Contract are listed for trading at all eligible exercise prices as follows~~

~~**100 Point Exercise Prices**~~

~~All exercise price levels that are integer multiples of 100 Index points (e.g., 6800, 6900, 7000) and that lie within a range from 50 percent below to 30 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day~~

~~**10 Point Exercise Prices**~~

~~As of the Business Day on which such Underlying Futures Contract becomes the futures contract that is nearest to delivery in the March quarterly cycle (Rule 361A01.D.1), and on any Business Day thereafter until the expiration of such options, all exercise price levels that are integer multiples of 10 Index points (e.g., 6960, 6970, 6980) and that lie within a range from 20 percent below to 10 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.~~

2.—European Style End of Month Options

~~On any Business Day, the Exchange shall ensure that all European Style End of Month (Rule 361A01.D.2) put and call options that are exercisable into a given Underlying Futures Contract are listed for trading at all eligible exercise prices as follows~~

~~**100 Point Exercise Prices**~~

~~All exercise price levels that are integer multiples of 100 Index points (e.g., 6800, 6900, 7000) and that lie within a range from 50 percent below to 30 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day~~

~~**10 Point Exercise Prices**~~

~~All exercise price levels that are integer multiples of 10 Index points (e.g., 6960, 6970, 6980) and that lie within a range from 20 percent below to 10 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day~~

3.—European Style Weekly Options

On any Business Day, the Exchange shall ensure that all European Style Weekly (Rule 361A01.D.3) put and call options that are exercisable into a given Underlying Futures Contract are listed for trading at all eligible exercise prices as follows

A.—Week 3

100 Point Exercise Prices

All exercise price levels that are integer multiples of 100 Index points (e.g., 6800, 6900, 7000) and that lie within a range from 50 percent below to 30 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

10 Point Exercise Prices

All exercise price levels that are integer multiples of 10 Index points (e.g., 6960, 6970, 6980) and that lie within a range from 20 percent below to 10 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

B.—Week 1,2, and 4

10 Point Exercise Prices

All exercise price levels that are integer multiples of 10 Index points (e.g., 6960, 6970, 6980) and that lie within a range from 20 percent below to 10 percent above the daily settlement price of such Underlying Futures Contract for the first preceding Business Day.

New options may be listed for trading on any Business Day up to and including the termination of trading in such options.

The Exchange may modify the provisions governing the establishment of exercise prices as it deems appropriate.

[Remainder of Rule unchanged.]

Exhibit B

DATE: March 22, 2022
MKR#: 03-22-22
SUBJECT: Approved Applications for Spot Call Butter Regularity

The Exchange has approved the applications of **Lineage Logistics** located in Algona, WA and Burien, WA to be designated as Approved Warehouses for delivery of Spot Call Butter.

These approvals are effective immediately.

Please refer questions on this subject to:

Market Surveillance

Terry Gehring

Terry.Gehring@cmegroup.com

(312) 435-3644

The Commodity Futures Trading Commission will be notified of these approvals during the week of March 28, 2022 via the weekly notification procedures set out in part 40 of the CFTC Regulations.

Exhibit C

**CME Rulebook
Chapter 12
Service Providers Chart**

(additions underlined, deletions ~~overstruck~~)

(attached under separate cover)