

**SUBMISSION COVER SHEET**

**IMPORTANT:** Check box if Confidential Treatment is requested

**Registered Entity Identifier Code (optional):** 22-213

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

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

**Please note - only ONE choice allowed.**

**Filing Date (mm/dd/yy):** 05/10/22    **Filing Description:** Weekly Notification of Amendments Related to Product Terms and Conditions - Week of May 2, 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.



Christopher Bowen  
Managing Director and Chief Regulatory Counsel  
Legal Department

May 10, 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. 22-213**

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 May 2, 2022.

On Monday, May 2, 2022, the Exchange reduced the minimum price increment of the Swiss Franc/U.S. Dollar (“CHF/USD”) futures contract for trading on the CME Globex electronic trading platform and for submission for clearing via CME ClearPort. The marketplace was advised of the change via Special Executive Report (“SER”) 8936, which is attached hereto as Exhibit A.

Also, on Monday, May 2, 2022 the Exchange amended the Basis Trade at Index Close (“BTIC”) commodity code for the Micro Ether Futures contract to EMB. The marketplace was advised of the change via Special Executive Report (“SER”) 8967, which is attached hereto as Exhibit B.

Should you have any questions concerning the above, please contact the undersigned at (212) 299-2200 or via e-mail at [CMEGSubmissionInquiry@cmegroup.com](mailto:CMEGSubmissionInquiry@cmegroup.com).

Sincerely,

/s/ Christopher Bowen  
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – SER 8936  
Exhibit B – SER 8967

## Exhibit A



### Special Executive Report

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**DATE:** March 28, 2022  
**SER#:** 8936  
**SUBJECT:** Reduction of the Minimum Price Increment and Related Amendments to the CME Globex Non-Reviewable Trading Ranges Table of the Swiss Franc/U.S. Dollar (“CHF/USD”) Futures Contract

Effective Sunday, May 1, 2022, for trade date Monday, May 2, 2022, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will reduce the minimum price increment of the Swiss Franc/U.S. Dollar (“CHF/USD”) futures contract (Rulebook Chapter: 254; Commodity Code: E1) for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission for clearing via CME ClearPort.

Specifically, CME is amending Rule 25401.C. (“Price Increments”) of the CHF/USD futures contract by reducing the minimum price increment for outright transactions from \$.0001 (\$12.50) to \$.00005 (\$6.25) per Swiss franc.

Also, at this time, CME will implement related amendments to the CME Rule 588.H. (“Globex Non-Reviewable Trading Ranges”) table (the “Table”) to modify the number of price increments in the Table for the Contract in an effort to accommodate the aforementioned reduction in the minimum price increment (collectively, the “Rule Amendments”).

The Commodity Futures Trading Commission (“CFTC”) will be notified of the aforementioned during the week of May 9, 2022, via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

The Rule Amendments are provided below in Attachments 1 and 2, respectively, in blackline format.

Please direct questions regarding this notice to:

#### Asia

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#### Europe

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**Attachment 1**

**CME Rulebook  
Chapter 254  
Swiss Franc/U.S. Dollar (CHF/USD) Futures**

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

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**25401. TRADING SPECIFICATIONS**

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**25801.C. Price Increments**

For trades executed on CME Globex electronic trading platform, minimum price fluctuations shall be in multiples of ~~\$.00005~~\$.0001 per Swiss franc, equivalent to ~~\$6.25~~\$12.50 per contract. Trades may also occur in multiples of \$.00005 per Swiss franc, commonly referred to as one half tick, for Swiss franc/U.S. dollar futures intra-currency spreads executed as simultaneous transactions pursuant to Rule 542. For transactions submitted through CME ClearPort, the minimum price fluctuation shall be \$0.00001 per Swiss franc.

(Remainder of Rule unchanged.)

**Attachment 2**

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

**CME Rule 588.H. ("Globex Non-Reviewable Trading Ranges") Table**

(additions are underlined; deletions are ~~struck through~~)

Instrument	Globex Symbol	Outrights			Spreads	
		Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Minimum Ticks	NRR: Globex Format	NRR: Minimum Ticks
CHF/USD Futures	6S	<u>0.00400</u>	<del>0.0001</del> <u>0.00005</u>	<del>40</del> <u>80</u>	0.0010	20



**Exhibit B**

Special Executive Report

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**DATE:** April 4, 2022  
**SER#:** 8967  
**SUBJECT:** Amended Basis Trade at Index Close (“BTIC”) Commodity Code for the Micro Ether Futures Contract

Effective Sunday, May 1, 2022, for trade date Monday, May 2, 2022 Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will amend the Basis Trade at Index Close (“BTIC”) commodity code for the Micro Ether Futures contract (the “Contract”) to **EMB**.

Contract Title	Rulebook Chapter	Current BTIC Code	Amended BTIC Code (May 2, 2022)
Micro Ether Futures	347	MRB	<b><u>EMB</u></b>

The Contract’s commodity code for trading on the CME Globex electronic trading platform and for submission for clearing via CME ClearPort shall remain unchanged: MET.

The Commodity Futures Trading Commission (“CFTC”) will be notified of the aforementioned change during the week of May 9, 2022 via the weekly notification procedures set forth in Part 40 of the CFTC Regulations.

Please refer questions on this subject to:

**Business Line Management**

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**Research and Product Development**

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