SUBMISSION COVER SHEET

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

Registered Entity Identifier Code (optional): 26-444

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

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

Please note - only ONE choice allowed.

Filing Date : 09/25/26 Filing Description: Amendments to CME Rule 588.H. ("Globex Non-Reviewable Trading Ranges") Table for Certain Equity Futures Contracts

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:

Maureen Guilfoile
Managing Director and Chief Regulatory Counsel
Legal Department

September 25, 2026

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(a) Certification. Amendments to CME Rule 588.H. ("Globex Non-Reviewable Trading Ranges") Table for Certain Equity Futures Contracts. CME Submission No. 26-444

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. ("CME" or "Exchange") is certifying to the Commodity Futures Trading Commission ("CFTC" or "Commission") amendments to CME Rule 588.H. ("Globex Non-Reviewable Trading Ranges") table (the "Table") for certain equity futures contracts as noted below (the "Contracts") for trading on the CME Globex electronic trading platform ("CME Globex") (collectively, the "Rule Amendments"), effective Sunday, October 18, 2026, for trade date Monday, October 19, 2026.

Contract Title	Rulebook Chapter	CME Globex and CME ClearPort Code
Nikkei Stock Average Futures	352	NKD / NK
Yen Denominated Nikkei Stock Average Futures	352B	NIY / N1
Micro Nikkei Stock Average Futures	352C	MNK
Micro Yen Denominated Nikkei Stock Average Futures	352D	MNI
E-mini Yen Denominated Nikkei Stock Average Index Futures	370	ENY
E-Mini Russell 1000 Growth Index Futures	384	RSG
E-mini Russell 1000 Value Index Futures	385	RSV
E-mini Technology Select Sector Futures	369	XAK
E-mini Consumer Discretionary Select Sector Futures	369	XAY
E-mini PHLX Semiconductor Sector Index Futures	380	SOX

Amendments to the Table are provided in Exhibit A, in blackline format.

Upon an analysis of trading activity in the Contracts, the Rule Amendments are being implemented to better align the CME Globex non-reviewable ranges with prevailing market conditions and will allow for a more effective application of the Exchange's trade cancellation policy pursuant to Rule 588.H. The Rule Amendments will align the calculation methodology of the non-reviewable trading ranges for the Contracts with the methodology for other CME Group products.

The Exchange reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("CEA") and identified that the Rule Amendments may have some bearing on the following Core Principles:

- **Compliance with the Rules:** The Exchange shall continue its normal practice to establish, monitor, and enforce compliance with the rules of the Contracts, including the terms and conditions of the Contracts' newly revised rules for Globex non-reviewable trading ranges.

- **Prevention of Market Disruption**: The Exchange expect the Rule Amendments to better insulate the market from potential large price fluctuations in the relevant markets. The Exchange believe that the Rule Amendments are consistent with this Core Principle requiring the Exchange to maintain and promote an orderly market.

- **Availability of General Information**: The Exchange will amend the CME Rulebook, which is publicly available on the CME Group website, on the effective date to reflect the rule changes pertaining to the CME Globex non-reviewable trading ranges for the Contracts. In addition, the Exchange will publish a Special Executive Report ("SER") to inform the marketplace of the Rule Amendments. The SER will also be posted on the CME Group website.

- **Execution of Transactions**: The Rule Amendments will have no impact on the central limit order book for these instruments. The Rule Amendments will not impede the Exchange's ability as a designated contract market to provide a competitive, open, and efficient market mechanism for executing transactions that protects the price discovery and final cash settlement of the Contracts.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange certifies that the Rule Amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to the proposal.

The Exchange certifies that this submission has been concurrently posted on the CME Group website at http://www.cmegroup.com/market-regulation/rule-filings.html.

Should you have any questions concerning the above, please contact the undersigned at (312) 930-8141 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Maureen Guilfoile
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – CME Rule 588.H. – ("Globex Non-Reviewable Trading Ranges") Table
(blackline format)

Exhibit A

CME Rulebook

Chapter 5

(“Trading Qualifications and Practices”)
Rule 588.H. (“Globex Non-Reviewable Trading Ranges”) Table

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

Instrument Name		Globex Non-Reviewable Ranges (NRR)									
Equity Index		**Outrights**						**Spreads**			
	Globex Symbol	**Globex Non-Reviewable Ranges (NRR)**		**NRR: Globex Format**		**NRR: Minimum Ticks**		**NRR: Globex Format**		**NRR: Outright Minimum Ticks**	
Yen Denominated Nikkei Stock Average Futures	NIY	~~100 index points~~	200 index points	~~100~~	200	~~20~~	40	~~25~~	50	~~5~~	10
E-mini Yen Denominated Nikkei Stock Average Index Futures	ENY	~~100 index points~~	200 index points	~~100~~	200	~~10~~	20	N/A	N/A	N/A	N/A
Micro Yen Denominated Nikkei Stock Average Futures	MNI	~~100 index points~~	200 index points	~~100~~	200	~~20~~	40	~~25~~	50	~~5~~	10
Nikkei Stock Average Futures	NKD	~~100 index points~~	200 index points	~~100~~	200	~~20~~	40	~~25~~	50	~~5~~	10
Micro Nikkei Stock Average Futures	MNK	~~100 index points~~	200 index points	~~100~~	200	~~20~~	40	~~25~~	50	~~5~~	10
E-mini Russell 1000 Value Index Futures	RSV	~~4 index points~~	8 index points	~~400~~	800	~~40~~	80	~~100~~	200	~~10~~	20
E-Mini Russell 1000 Growth Index Futures	RSG	~~4 index points~~	8 index points	~~400~~	800	~~40~~	80	~~100~~	200	~~10~~	20
E-mini Technology Select Sector Futures	XAK	~~4 index points~~	8 index points	~~400~~	800	~~40~~	80	~~100~~	200	~~10~~	20
E-mini Consumer Discretionary Select Sector Futures	XAY	~~4 index points~~	8 index points	~~400~~	800	~~40~~	80	~~100~~	200	~~10~~	20
E-mini PHLX Semiconductor Sector Index Futures	SOX	~~20 index points~~	40 index points	~~2000~~	4000	~~40~~	80	~~500~~	1000	~~10~~	20