

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 22-385

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 Amendments Related to Product Terms and Conditions - 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 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.

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, 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. 22-385**

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 August 29, 2022.

On August 30, 2022, the Exchange implemented administrative changes to correct the Settlement column of the CME Position Limit, Position Accountability and Reportable Level Table located in CME Chapter 5 (“Trading Qualifications and Practices”) (the “Table”) for Nearby BTIC+ Futures on E-mini Standard and Poor's 500 Stock Price Index Futures (Commodity Code: ES1), Deferred BTIC+ Futures on E-mini Standard and Poor's 500 Stock Price Index Futures (Commodity Code: ES2), and TACO+ Futures on E-mini Standard and Poor's 500 Stock Price Index Futures (Commodity Code: EQ1) (collectively, the “Contracts”). The Settlement column for the Contracts was erroneously populated in [Appendix B](#) of CME Submission No. [19-265](#) dated August 22, 2019. The Settlement column for the Contracts has been amended from Exercises into Physical Futures to Exercises into Financial Futures since E-mini Standard and Poor's 500 Stock Price Index Futures contract (Commodity Code: ES) is a financially settled contract and not a physically delivered contract. There is no operational impact as a result of the administrative amendments. The Table is provided under separate cover in Exhibit A in blackline format.

Effective August 30, 2022, the Exchange implemented administrative amendments to the Strike Price Listing and Exercise Procedures Table (the “Table”). The amendments include classification of products by asset class and the inclusion of type of margin style of the respective option contracts. No operational changes have been made to the option contracts. Amendments to the table are attached under separate cover, in blackline format, 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.

Sincerely,

/s/ Christopher Bowen
Managing Director and Chief Regulatory Counsel

Attachments: Exhibit A – CME Rulebook Chapter 5 Position Limit, Position Accountability and Reportable Level Table (attached under separate cover) (blackline format)
Exhibit B – Amendments to CME Strike Price Listing and Exercise Procedure Table (attached under separate cover) (blackline format)

Exhibit A

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

Position Limit, Position Accountability and Reportable Level Table

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

(attached under separate cover)

Exhibit B

**Amendments to the CME
Strike Price Listing and Exercise Table**

(additions underlined, deletions overstruck)

(attached under separate cover)