



## Special Executive Report

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**DATE:** June 15, 2022

**SER#:** 9005

**SUBJECT: Amendments to the CME Globex Matching Algorithm for Monday and Wednesday Silver and Copper Weekly Option Contracts**

Effective Sunday, August 7, 2022 for trade date Monday, August 8, 2022, and pending all relevant CFTC regulatory review periods, Commodity Exchange, Inc. ("COMEX" or "Exchange") will amend the CME Globex matching algorithm for the Monday and Wednesday Silver and Copper Weekly Option contracts (the "Contracts") from K to FIFO as noted in the table below (the "Rule Amendments"). The CME Globex matching algorithm in connection with the Friday Silver and Copper Option contracts shall remain unchanged at FIFO.

Contract Title	Rulebook Chapter	Commodity Code	Current Matching Algorithm	Amended Matching Algorithm
Silver Weekly Monday Option	1009	M1S, M2S, M3S, M4S, M5S	K-Split FIFO and Pro Rata	FIFO
Silver Weekly Wednesday Option	1009	W1S, W2S, W3S, W4S, W5S	K-Split FIFO and Pro Rata	FIFO
Copper Weekly Monday Option	1010	H1M, H2M, H3M, H4M, H5M	K-Split FIFO and Pro Rata	FIFO
Copper Weekly Wednesday Option	1010	H1W, H2W, H3W, H4W, H5W	K-Split FIFO and Pro Rata	FIFO

The Rule Amendments are intended to align the CME Globex matching algorithm of the Contracts with the that of the existing CME Globex matching algorithm of the balance of the Exchange's Silver and Copper futures and option contracts.

Please refer questions on this subject to:

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