

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 24-082

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 01/16/24 Filing Description: Weekly Notification of Amendments Related to Product Terms and Conditions - Week of January 8, 2024

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:

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

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: See filing.

Rule Numbers: See filing.



Timothy Elliott
Managing Director and Chief Regulatory Counsel
Legal Department

January 16, 2024

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. 24-082**

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 January 8, 2024.

Effective Sunday, January 7, 2024, for trade date Monday, January 8, 2024, and commencing with the April 2024 contract month the Exchange implemented administrative amendments to the listing schedule of the 13-Week U.S. Treasury Bill Futures contract (Rulebook Chapter 457; CME Globex and CME ClearPort Code TBF3) such that a new contract month shall be listed on the Business Day of the last trading day of the nearest expiring contract month. The marketplace was alerted via Special Executive Report (“SER”) 9291, which is attached hereto as Exhibit A.

Should you have any questions concerning the above, please contact the undersigned at (312) 466-7478 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Timothy Elliott
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – SER 9291



Exhibit A

Special Executive Report

DATE: December 5, 2023
SER#: 9291
SUBJECT: **Administrative Amendments to the Listing Schedule for the 13-Week U.S. Treasury Bill Futures Contract**

Effective Sunday, January 7, 2024, for trade date Monday, January 8, 2024 and commencing with the April 2024 contract month Chicago Mercantile Exchange Inc. ("CME" or the "Exchange") will implement administrative amendments to the listing schedule of the 13-Week U.S. Treasury Bill Futures contract (Rulebook Chapter 457; CME Globex and CME ClearPort Code TBF3) (the "Contract") such that a new contract month shall be listed on the Business Day of the last trading day of the nearest expiring contract month.

Currently, the Exchange lists a new contract month on the next Business Day of the expiration of the nearest expiring contract month. Commencing with the April 2024 contract month and beyond, the Exchange will avail for trading and clearing a new contract month on the Business Day of the last trading day of the nearest expiring contract month.

The Commodity Futures Trading Commission ("CFTC") will be notified of the amendments during the week of January 15, 2024 via the weekly notification procedures set forth in Part 40 of the CFTC's Regulations.

Please refer questions on this subject to:

Arthur Lobao	Arthur.Lobao@cmegroup.com	+1 773 382 6806
Brendan Lee	Brendan.Lee@cmegroup.com	+1 646 709 5934