

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 24-100

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 02/06/24 Filing Description: Weekly Notification of Rule Amendments - January 29, 2024

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 checked="" 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: N/A

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 |

Official Product Name:

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 type="checkbox"/> | Notification | § 40.6(d) |

Official Name(s) of Product(s) Affected:

Rule Numbers:

February 6, 2024

VIA ELECTRONIC PORTAL

Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, DC 20581

**RE: Weekly Notification of Rule Amendments
CME Clearing Submission No. 24-100**

Dear Mr. Kirkpatrick:

Pursuant to Commission Regulation 40.6(d), the clearing house division of Chicago Mercantile Exchange Inc. ("CME Clearing") submits this Weekly Notification of the following rule amendments issued during the week of January 29, 2024:

- Clearing House Advisory Notice 24-030 (January 29, 2024), SPAN 2 Framework Energy Product Addition to In-Scope Products - Effective January 31, 2024
- Clearing House Advisory Notice 24-031 (January 29, 2024), OTC IRS Production – MXN Funding TIIE and PLN WIRON OIS Clearing – Effective February 5, 2024
- Clearing House Advisory Notice 24-032 (January 29, 2024), SPAN 2 Framework Energy Model Parameter Changes - Effective January 30, 2024
- Clearing House Advisory Notice 24-033 (January 31, 2024), Venue Change for Incoming Cross-Exchange (MOS) Allocations from SGX - Effective February 26, 2024
- Clearing House Advisory Notice 24-035 (January 31, 2024), Exercise & Assignment (E/A) Processing and Deadline Changes for CME/CBT - Effective March 18, 2024
- Clearing House Advisory Notice 24-037 (February 1, 2024), Performance Bond Requirements: Energy and Equity Margins – Effective February 2, 2024
- Clearing House Advisory Notice 24-038 (February 2, 2024), February 2024 Stock, ETF, and Corporate Bond Acceptability List - Effective February 2, 2024

Copies of the above-referenced materials are available at www.cmegroup.com. If you require any additional information, please e-mail CMEGSubmissionInquiry@cmegroup.com or contact the undersigned at (312) 466-7478.

Sincerely,

/s/ Timothy Elliott
Managing Director and Chief Regulatory Counsel