

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 24-139

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 03/04/24 Filing Description: Weekly Notification of Rule Amendments - February 26, 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: N/A

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:

March 4, 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. 24-139**

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 February 26, 2024:

- Clearing House Advisory Notice 24-057 (February 26, 2024), Performance Bond Requirements: Agriculture and Metals - Effective February 27, 2024
- Clearing House Advisory Notice 24-058 (February 26, 2024), Technical Changes To FIXML Messages To Support Equity Option Fee Incentive Programs - Effective April 29, 2024
- Clearing House Advisory Notice 24-063 (February 28, 2024), SPAN 2 Framework Energy Product Addition to Cross Model Offset ("CMO") - Effective February 29, 2024
- Clearing House Advisory Notice 24-064 (February 28, 2024), Performance Bond Requirements: Cryptocurrency Margins – Effective February 29, 2024
- Clearing House Advisory Notice 24-067 (February 29, 2024), Performance Bond Requirements: Agriculture, Equity, FX, and Interest Rate Margins – Effective March 1, 2024
- Clearing House Advisory Notice 24-068 (March 1, 2024), Reminder, CME Group Settlement File, Daily Bulletin Modifications, April 1, 2024 - Effective April 1, 2024
- Clearing House Advisory Notice 24-069 (March 1, 2024), March 2024 Stock, ETF, and Corporate Bond Acceptability List - Effective March 1, 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