SUBMISSION COVER SHEET **IMPORTANT:** Check box if Confidential Treatment is requested Registered Entity Identifier Code (optional): 24-205 Organization: Chicago Mercantile Exchange Inc. ("CME") \times DCO Filing as a: **DCM** SEF SDR Please note - only ONE choice allowed. Filing Date (mm/dd/yy): <u>04/30/24</u> Filing Description: Weekly Notification of Rule Amendments - April 22, 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:**



April 30, 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. 24-205

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 April 22, 2024:

- Clearing House Advisory Notice 24-113 (April 22, 2024), May 2024 Delivery Date Memo Effective April 22, 2024
- Clearing House Advisory Notice 24-116 (April 25, 2024), Performance Bond Requirements: Energy, Equity, FX, Interest Rate and Metal Margins - Effective April 26, 2024
- Clearing House Advisory Notice 24-117 (April 25, 2024), Performance Bond Requirements: Agriculture, Interest Rates, Energy Margins - Effective April 26, 2024
- Clearing House Advisory Notice 24-118 (April 25, 2024), Correction to EMIR Refit Column Headers in CME Cleared OTC IRS and OTC FX Trade Registers - Effective April 29, 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