

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 24-147

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 03/12/24 Filing Description: Weekly Notification of Rule Amendments - March 4, 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 12, 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. 24-147**

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 March 4, 2024:

- Clearing House Advisory Notice 24-072 (March 4, 2024), Dress Rehearsal 1 for CDOR to CORRA Conversion of CAD Interest Rate Swaps - Effective March 8, 2024
- Clearing House Advisory Notice 24-073 (March 4, 2024), Performance Bond Requirements: Agriculture, Equity, and Cryptocurrency – Effective March 5, 2024
- Clearing House Advisory Notice 24-074 (March 4, 2024), Exercise & Assignment (E/A) Processing and Deadline Changes for CME/CBT (DATE CHANGE) - Effective April 22, 2024
- Clearing House Advisory Notice 24-075 (March 5, 2024), New Release - EMIR Refit Fields for CME Cleared OTC IRS/FX - Effective March 11, 2024
- Clearing House Advisory Notice 24-076 (March 6, 2024), Performance Bond Requirements: Cryptocurrency Margins - Effective March 7, 2024
- Clearing House Advisory Notice 24-077 (March 7, 2024), Review of Collateral Haircuts - Effective March 7, 2024
- Clearing House Advisory Notice 24-079 (March 7, 2024), Performance Bond Requirements: Agriculture, Energy, FX, and Metals - Effective March 8, 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