



Timothy Elliott  
Managing Director and Chief Regulatory Counsel  
Legal Department

October 2, 2024

**VIA ELECTRONIC PORTAL**

Mr. Christopher J. Kirkpatrick  
Office of the Secretariat  
Commodity Futures Trading Commission  
Three Lafayette Centre  
1155 21<sup>st</sup> Street, N.W.  
Washington, D.C. 20581

**RE: FOIA Confidential Treatment Request.**

To Whom It May Concern:

Via electronic portal dated today, October 2, 2024, Chicago Mercantile Exchange Inc. ("CME") submitted a supplemental organization rule certification filing (Submission No. 24-426S) to the Commodity Futures Trading Commission ("CFTC" or "Commission") regarding updates to parameters used in the concentration margin program as it applies to portfolios containing products that are margined in accordance with the SPAN 2 framework. The supplemental filing includes an Appendix A (the "Confidential Information") for which CME is submitting a detailed written justification setting forth grounds for this request for confidential treatment. The Confidential Information contains confidential and proprietary commercial information that could, if disclosed to the public, cause substantial harm to the competitive position of the submitter.

Pursuant to Sections 8 and 8(a) of the Commodity Exchange Act ("CEA"), as amended, and Commission Regulation 145.9(d), CME requests confidential treatment of the Confidential Information on the grounds that the Confidential Information contains confidential commercial information of the submitter (CME). Pursuant to Commission Regulation 145.9(d)(5), CME requests that confidential treatment be maintained for the Confidential Information until further notice from CME. We also request that the Commission notify the undersigned immediately after receiving any FOIA request for the Confidential Information or any other court order, subpoena or summons for same. Finally, we request that we be notified in the event the Commission intends to disclose the Confidential Information to Congress or to any other governmental agency or unit pursuant to Section 8 of the CEA. CME does not waive its notification rights under Section 8(f) of the CEA with respect to any subpoena or summons for the Confidential Information.

Please contact the undersigned at (312) 466-7478 should you have any questions concerning this letter.

Sincerely,

/s/ Timothy Elliott  
Managing Director and Chief Regulatory Counsel