

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested

Registered Entity Identifier Code (optional): 24-461

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

Filing as a: DCM SEF DCO SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 10/28/24 Filing Description: Weekly Notification of Rule Amendments - October 21, 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:

October 28, 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. 24-461**

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 October 21, 2024:

- Clearing House Advisory Notice 24-317 (October 21, 2024), November 2024 Delivery Date Memo - Effective October 21, 2024
- Clearing House Advisory Notice 24-319 (October 21, 2024), Performance Bond Requirements: Agriculture Margin - Effective October 22, 2024
- Clearing House Advisory Notice 24-320 (October 22, 2024), Dress Rehearsal 2 for 28 Day TIIE to TIIE de Fondo Conversion of MXN Interest Rate Swaps - Effective October 25, 2024
- Clearing House Advisory Notice 24-325 (October 24, 2024), Updated Date: Decommission of Deprecated Interest Rate Risk Data Files (Optimizer inputs) starting November 25, 2024
- Clearing House Advisory Notice 24-326 (October 24, 2024), Performance Bond Requirements: Agriculture - Effective October 25, 2024
- Clearing House Advisory Notice 24-327 (October 24, 2024), Performance Bond Requirements: Agriculture, Energy, Equity, and Metal Margins – Effective October 25, 2024
- Clearing House Advisory Notice 24-329 (October 25, 2024), Swap Product Delisting in Test Environment - Effective November 11, 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