SUBMISSION COVER SHEET

***IMPORTANT*: Check box if Confidential Treatment is requested** ☒
Registered Entity Identifier Code (optional): 24-124S (2 of 5)

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

Filing as a: ☒ **DCM** ☐ **SEF** ☐ **DCO** ☐ **SDR**

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 11/08/24 Filing Description: Additional Supplemental Information Relating to the Amendments to CME, CBOT, NYMEX/COMEX Rules 802.A, 804, 805, 8F006, 8F025, and 8G802.A Regarding Default Management; Default Management Guidelines. Subject to a Freedom of Information Act Notification. Confidential Treatment Requested by CME.

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: 802, 804, 805, 8F006, 8F025, 8G802.

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:

Timothy Elliott
Managing Director and Chief Regulatory Counsel
Legal Department

November 8, 2024

VIA ELECTRONIC PORTAL

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

Re: SUPPLEMENTAL SUBMISSION: CME Submission No. 24-124S: Additional Supplemental Information Relating to the Amendments to CME, CBOT, NYMEX/COMEX Rules 802.A, 804, 805, 8F006, 8F025, and 8G802.A Regarding Default Management; Default Management Guidelines. Subject to a Freedom of Information Act Notification. Confidential Treatment Requested by CME.

Dear Mr. Kirkpatrick:

Previously, pursuant to Submission No. 24-124 dated November 8, 2024, Chicago Mercantile Exchange Inc. ("CME"), in its capacities as both a designated contract market ("DCM") and a derivatives clearing organization ("DCO" or "Clearing House"), and The Board of Trade of the City of Chicago, Inc. ("CBOT"), New York Mercantile Exchange, Inc. ("NYMEX") and Commodity Exchange, Inc. ("COMEX"), in their capacities as DCMs, (each an "Exchange" and collectively with CME, the "Exchanges") hereby certify to the Commission (i) amendments to the Exchanges' Rules 802.A ("Protection of Clearing House - Default by Clearing Member or Other Participating Exchanges"), 804 ("Substitution"), 805 ("Open Positions"), 8F006 ("Clearing Member Default"), 8F025 ("Active Base OTC Default Management Committee"), and 8G802.A ("Protection of Clearing House - Default by IRS Clearing Member"), and (ii) the Clearing House's Base Default Management Guidelines and IRS Default Management Guidelines (collectively, the "Rule Amendments").

In this letter, the Exchanges are providing the Commission with certain additional information related to the Rule Amendments. The additional supplemental information is provided in Appendix A and Appendix B for which a request for confidential treatment and detailed written justification is being simultaneously submitted to the Commission. A copy of the request for confidential treatment and detailed written justification is included with this supplemental filing.

The Exchanges certify that the Rule Amendments comply with the Commodity Exchange Act ("CEA") and the regulations thereunder. A concise explanation and analysis of the Rule Amendments was provided in Submission No. 24-124. There were no substantive opposing views to the amendments.

The Exchanges certify that a description of this submission has been concurrently posted on the CME's website at https://www.cmegroup.com/market-regulation/rule-filings.html.

Should you have any questions concerning the above, please contact the undersigned at (312) 466-7478 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Timothy Elliott
Managing Director and Chief Regulatory Counsel

Attachments:
Appendix A: CME Base Default Management Guidelines (attached under separate cover) (confidential treatment requested)
Appendix B: CME IRS Default Management Guidelines (attached under separate cover) (confidential treatment requested)

APPENDIX A
(CONFIDENTIAL TREATMENT REQUESTED)
ADDITIONAL SUPPLEMENTAL INFORMATION
CME Base Default Management Guidelines

[REDACTED]

APPENDIX B

(CONFIDENTIAL TREATMENT REQUESTED)

ADDITIONAL SUPPLEMENTAL INFORMATION

CME IRS Default Management Guidelines

[REDACTED]