

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested ☐

Registered Entity Identifier Code (optional): 26-439

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

Filing as a: ☒ DCM ☐ SEF ☐ DCO ☐ SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 09/10/26 **Filing Description:** Amendments to CME and CBOT Rule 855. – Contracts Eligible for Offset Table to Disable Offset Eligibility for Three (3) CME and One (1) CBOT E-nano Equity Index Futures Contracts

SPECIFY FILING TYPE

Please note only ONE choice allowed per Submission.

Organization Rules and Rule Amendments

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|-------------------------------------|-------------------------------------|------------|
| ☒ | 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: See filing.

New Product

Please note only ONE product per Submission.

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|--------------------------|---------------------------------------|------------|
| ☐ | 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)

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|--------------------------|---|----------------------|
| ☐ | 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:

September 10, 2026

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: CFTC Regulation 40.6(a) Certification. Amendments to CME and CBOT Rule 855. – Contracts Eligible for Offset Table to Disable Offset Eligibility for Three (3) CME and One (1) CBOT E-nano Equity Index Futures Contracts.
CME Submission No. 26-439**

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange Inc. ("CME") and The Board of Trade of the City of Chicago, Inc. ("CBOT") (collectively, the "Exchanges") are certifying to the Commodity Futures Trading Commission ("CFTC" or "Commission") amendments to CME and CBOT Rule 855. – Contracts Eligible for Offset Table (the "Table") to disable offset functionality from the CME E-nano Standard and Poor's 500 Stock Price Index Futures, E-nano Nasdaq-100 Index Futures, E-nano Russell 2000 Index Futures, and the CBOT E-nano Dow Jones Industrial Average Index Futures contracts (collectively, the "Contracts") effective on September 25, 2026 (collectively, the "Rule Amendments").

By way of background, the Exchanges previously certified the initial listing of the Contracts via CME and CBOT Submission No. [26-297](#) dated August 6, 2026). Due to operational constraints, the Exchanges are implementing the Rule Amendments to disable offset eligibility for the Contracts until further notice.

The Exchanges reviewed the designated contract market core principles ("Core Principles") as set forth in the Commodity Exchange Act ("Act") and identified that the Rule Amendments may have some bearing on the following Core Principles:

Compliance with Rules: The Exchanges shall continue its normal practice to establish, monitor, and enforce compliance with the rule of the Contracts.

Availability of General Information: The Exchanges will amend the CME and CBOT Rulebooks accordingly on the effective date. In addition, the Exchanges will publish a Special Executive Report ("SER") to advise the marketplace of the Rule Amendments. The SER will also be posted on the CME Group website.

Execution of Transactions: The Rule Amendments will not impede the Exchanges' ability as a designated contract market to provide a competitive, open, and efficient market mechanism for executing transactions of the Contracts.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchanges hereby certifies that the Rule Amendments comply with the Act, including regulations under the Act. There were no substantive opposing views to the proposal.

The Exchanges certify that this submission has been concurrently posted on the CME Group website at <http://www.cmegroup.com/market-regulation/rule-filings.html>.

Should you have any questions concerning the above, please contact the undersigned at (312) 930-8141 or via e-mail at CMEGSubmissionInquiry@cmegroup.com.

Sincerely,

/s/ Maureen Guilfoile
Managing Director and Chief Regulatory Counsel

Attachment: Exhibit A – Amendments to CME and CBOT Rule 855. – Contracts Eligible for Offset Table

EXHIBIT A
CME and CBOT Rulebooks
(deletions struck through)

CME Rulebook
Chapter 8
(“Clearing House and Performance Bonds”)
Rule 855. - Contracts Eligible for Offset Table

Clearing/ Globex Code	Product Name	Rulebook Chapter	Offset Ratio	Offset to Clearing/ Globex Code	Offset to Product Name	Rulebook Chapter	Cash/ Deliverable	Futures/ Option
NES/NES	E-nano S&P 500 Index Futures	343	0.01	ES/ES	E-mini S&P 500 Stock Price Index Futures	358	€	F
NES/NES	E-nano S&P 500 Index Futures	343	0.1	MES/MES	Micro E- mini S&P 500 Stock Price Index Futures	353	€	F
NNQ/NNQ	E-nano Nasdaq- 100 Index Futures	344	0.01	NQ/NQ	E-mini Nasdaq-100 Index Futures	359	€	F
NNQ/NNQ	E-nano Nasdaq- 100 Index Futures	344	0.1	MNQ/MNQ	Micro E- mini Nasdaq-100 Index Futures	361	€	F
N2K/N2K	E-nano Russell 2000 Index Futures	345	0.01	RTY/RTY	E-mini Russell 2000 Index Futures	393	€	F
N2K/N2K	E-nano Russell 2000 Index Futures	345	0.1	M2K/M2K	Micro E- mini Russell 2000 Index Futures	363	€	F
ES/ES	E-mini S&P 500 Stock Price Index Futures	358	100	NES/NES	E-nano S&P 500 Index Futures	343	€	F
MES/MES	Micro E- mini S&P 500 Stock Price Index Futures	353	10	NES/NES	E-nano S&P 500 Index Futures	343	€	F
NQ/NQ	E-mini Nasdaq-	359	100	NNQ/NNQ	E-nano Nasdaq-100	344	€	F

	100 Index Futures				Index Futures			
MNQ/MNQ	Micro E- mini Nasdaq- 100 Index Futures	361	10	NNQ/NNQ	E-nano Nasdaq-100 Index Futures	344	€	F
RTY/RTY	E-mini Russell 2000 Index Futures	393	100	N2K/N2K	E-nano Russell 2000 Index Futures	345	€	F
M2K/M2K	Micro E- mini Russell 2000 Index Futures	363	10	N2K/N2K	E-nano Russell 2000 Index Futures	345	€	F

CBOT Rulebook

Chapter 8

(“Clearing House and Performance Bonds”)

Rule 855. - Contracts Eligible for Offset Table

Clearing/ Globex Code	Product Name	Rulebook Chapter	Offset Ratio	Offset to Clearing/ Globex Code	Offset to Product Name	Ruleb ook Chapt er	Cash/ Deliverable	Futures/ Option
NDOW/NDOW	E-nano Dow Jones Industrial Average Index Futures	31	0.01	YM/YM	E-mini Dow Jones Industrial Average Index Futures	27	€	F
NDOW/NDOW	E-nano Dow Jones Industrial Average Index Futures	31	0.1	MYM/MYM	Micro E-mini Dow Jones Industrial Average Index Futures	28	€	F
YM/YM	E-mini Dow Jones Industrial Average Index Futures	27	100	NDOW/NDOW	E-nano Dow Jones Industrial Average Index Futures	31	€	F
MYM/MYM	Micro E-mini Dow Jones Industrial Average Index Futures	28	10	NDOW/NDOW	E-nano Dow Jones Industrial Average Index Futures	31	€	F