

SUBMISSION COVER SHEET

IMPORTANT: Check box if Confidential Treatment is requested ☐

Registered Entity Identifier Code (optional): 26-452

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

Filing as a: ☐ DCM ☐ SEF ☒ DCO ☐ SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 09/11/2026 Filing Description: Weekly Notification of Rule Amendments - August 31, 2026

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: See filing.

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)

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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 11, 2026

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. 26-452**

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 August 31, 2026:

- Clearing House Advisory Notice 26-292 (September 2, 2026), REMINDER: Federated SSO Requirement for Clearing Member Firms — Effective December 31, 2026
- Clearing House Advisory Notice 26-293 (September 3, 2026), Firm Clearing Trade/Group/Allocation ID Transition Project Update — Effective November 16, 2026
- Clearing House Advisory Notice 26-295 (September 3, 2026), Review of Collateral Haircuts — Effective September 3, 2026
- Clearing House Advisory Notice 26-296 (September 3, 2026), Performance Bond Requirements: Agriculture — Effective September 4, 2026
- Clearing House Advisory Notice 26-297 (September 3, 2026), Performance Bond Requirements: Agriculture and FX — Effective September 4, 2026
- Clearing House Advisory Notice 26-298 (September 3, 2026), September 2026 Eligible Corporate Bonds, ETFs, USTETFs and Stocks — Effective September 3, 2026

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) 930-8141.

Sincerely,

/s/ Maureen Guilfoile
Managing Director and Chief Regulatory Counsel