

SUBMISSION COVER SHEET

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Registered Entity Identifier Code (optional): 26-446

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

Filing as a: ☒ DCM ☐ SEF ☐ DCO ☐ SDR

Please note - only ONE choice allowed.

Filing Date (mm/dd/yy): 09/29/26 Filing Description: Amendments to the Daily Settlement Procedure Document for the S&P GSCI Commodity Index Futures Contract

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:

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: See filing.

Rule Numbers: See filing.

September 29, 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 the Daily Settlement Procedure Document for the S&P GSCI Commodity Index Futures Contract. CME Submission No. 26-446

Dear Mr. Kirkpatrick:

Chicago Mercantile Exchange, Inc. ("CME" or "Exchange") is certifying to the Commodity Futures Trading Commission ("CFTC" or "Commission") amendments to the Daily Settlement Procedure Document (the "Document") for the S&P GSCI Commodity Index Futures contract (the "Contract") (collectively, the "Rule Amendments") effective November 2, 2026.

Three (3) consecutive monthly contracts of the S&P GSCI Commodity Index Futures contract are available for trading on the CME Globex electronic trading platform ("CME Globex") and for submission for clearing via CME ClearPort. The underlying index of the Contract is a S&P GSCI Futures Price Index ("FPI") benchmark index designed to trade the performance without using a standard monthly roll period. The Exchange is implementing the Rule Amendments to ensure that the daily settlement of all listed contract months is more closely aligned with the underlying index.

Exhibit A below provides the Rule Amendments to the Document in blackline format.

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

- **Compliance with Rules:** The Exchange will continue its normal practice to establish, monitor, and enforce compliance with the rules of the Contract.
- **Availability of General Information:** The Exchange will continue to publish on its website information regarding contract specifications, terms and conditions, as well as daily trading volume, open interest and price information for the Contract.
- **Daily Publication of Trading Information:** The Exchange will continue to publish on its website information regarding contract specifications terms and conditions, as well as daily trading volume, open interest, and price information for the Contract.
- **Execution of Transactions:** The Rule Amendments will further enable the Exchange to continue their current practice of providing a competitive, open, and efficient market mechanism for executing transactions.

Pursuant to Section 5c(c) of the Act and CFTC Regulation 40.6(a), the Exchange 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 Exchange certifies 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 the Daily Settlement Procedure Document – S&P GSCI
Commodity Index Futures (blackline format)

Exhibit A

Daily Settlement Procedure Document

(additions underscored; deletions ~~struck through~~)

S&P GSCI Index Futures and Swaps Daily Settlement Procedure

Normal Daily Settlement Procedure

Standard & Poor's calculates and publishes official closing values for the Standard & Poor's Commodity Indexes based on the settlements of the index's component commodity futures contracts. CME S&P GSCI Index contracts including the ~~S&P GSCI Commodity Index (GD)~~, S&P GSCI Excess Return Index futures (GIE), S&P GSCI Excess Return Index swaps (SES) and the S&P GSCI Enhanced Excess Return Swaps (RRE) settle to these official closing values as published by Standard & Poor's on a daily basis.

If Standard & Poor's does not provide a S&P Commodity Index official closing value by 16:00 Central Time (CT), then the futures will settle to the most recent index value available.

S&P GSCI Commodity Index (GD) Daily Settlement Procedure

S&P GSCI Commodity Index (GD) futures settle daily against the S&P GSCI FPI Series as follows:

- **1st Contract Month**: Settles to S&P GSCI FPI
- **2nd Contract Month** Settles to S&P GSCI FPI1
- **3rd Contract Month** Settles to S&P GSCI FPI2

If Standard & Poor's does not provide an official index closing value by 16:00 CT, futures will settle to the most recent available index value.

Bloomberg Commodity Index Final Settlement Details

<https://www.cmegroup.com/rulebook/CBOT/III/29.pdf>

S&P Commodity Index Final Settlement Details

<https://www.cmegroup.com/rulebook/CME/IV/400/401/401.pdf>