change is consistent with the Act. Comments may be submitted by any of the following methods:

Electronic Comments

- Use the Commission's internet comment form (*https://www.sec.gov/rules/sro.shtml*); or
- Send an email to *rule-comments@sec.gov.* Please include file number SR–NYSE–2026–36 on the subject line.

Paper Comments

- Send paper comments in triplicate to Secretary, Securities and Exchange Commission, 100 F Street NE, Washington, DC 20549–1090.

All submissions should refer to file number SR–NYSE–2026–36. This file number should be included on the subject line if email is used. To help the Commission process and review your comments more efficiently, please use only one method. The Commission will post all comments on the Commission's internet website (*https://www.sec.gov/rules/sro.shtml*). Copies of the filing will be available for inspection and copying at the principal office of the Exchange. Do not include personal identifiable information in submissions; you should submit only information that you wish to make available publicly. We may redact in part or withhold entirely from publication submitted material that is obscene or subject to copyright protection. All submissions should refer to file number SR–NYSE–2026–36 and should be submitted on or before September 8, 2026.

For the Commission, by the Division of Trading and Markets, pursuant to delegated authority.[19]

Sherry R. Haywood,

Assistant Secretary.

[FR Doc. 2026–16783 Filed 8–17–26; 8:45 am]

BILLING CODE 8011–01–P

[19] 17 CFR 200.30–3(a)(12).

SECURITIES AND EXCHANGE COMMISSION

[OMB Control No. 3235–0213]

Agency Information Collection Activities; Proposed Collection; Comment Request; Extension: Rule 17g–1

Upon Written Request, Copies Available From: Securities and Exchange Commission, Office of FOIA Services, 100 F Street NE, Washington, DC 20549–2736.

Notice is hereby given that, pursuant to the Paperwork Reduction Act of 1995 (44 U.S.C. 3501 *et seq.*), the Securities and Exchange Commission (SEC or "Commission") is soliciting comments on the proposed collection of information described below.

Section 17(g) of the Investment Company Act of 1940 (the "Act") (15 U.S.C. 80a–17(g)) authorizes the Commission to require by rules and regulations, for the protection of investors, that officers and employees of registered management investment companies ("funds") who may singly, or jointly with others, have access to securities or funds of any registered management investment company, either directly or through authority to draw upon such funds or to direct generally the disposition of such securities, to be bonded by a reputable fidelity insurance company against larceny and embezzlement. The Commission, pursuant to this provision, adopted rule 17g–1 (17 CFR 270.17g–1) in 1947 and has subsequently amended the rule on numerous occasions.

Rule 17g–1 provides, in substance, the following requirements. The form and amount of the fidelity bond must be approved by a majority of the fund's independent directors at least once annually, and the amount of any premium paid by the fund for any "joint insured bond," covering multiple funds or certain affiliates, must be approved by a majority of the fund's independent directors. The amount of the bond may not be less than the minimum amounts of coverage set forth in a schedule based on the fund's gross assets. The bond must provide that it shall not be cancelled, terminated, or modified except upon 60 days' written notice to the affected party and to the Commission. In the case of a joint insured bond, 60 days' written notice must also be given to each fund covered by the bond. A joint insured bond must provide that the fidelity insurance company will provide all funds covered by the bond with a copy of the agreement, a copy of any claim on the bond, and notification of the terms of the settlement of any claim prior to execution of that settlement. Finally, a fund that is insured by a joint bond must enter into an agreement with all other parties insured by the joint bond regarding recovery under the bond.

Upon the execution of a fidelity bond or any amendment thereto, a fund must file with the Commission within 10 days: (i) a copy of the executed bond or any amendment to the bond, (ii) the independent directors' resolution approving the bond, and (iii) a statement as to the period for which premiums have been paid on the bond. In the case of a joint insured bond, a fund must also file: (i) a statement showing the amount the fund would have been required to maintain under the rule if it were insured under a single insured bond; and (ii) the agreement between the fund and all other insured parties regarding recovery under the bond. A fund must also notify the Commission in writing within five days of any claim or settlement on a claim under the fidelity bond. A fund must notify by registered mail each member of its board of directors of: (i) any cancellation, termination, or modification of the fidelity bond at least 45 days prior to the effective date; and (ii) the filing or settlement of any claim under the fidelity bond when notification is filed with the Commission. The Commission amended rule 17g–1 most recently in 2004 to require that the fund's board of directors satisfy the fund governance standards defined in rule 0–1(a)(7) (17 CFR 270.0–1(a)(7)).[1] The rule's requirements are mandatory for funds.

We estimate that approximately 2,078 funds (registered open- and closed-end funds, and business development companies) must comply with the collections of information under rule 17g–1, and which collectively submit an estimated 2,437 filings on Form 17G annually.[2] We estimate an annual burden per response of 1.0 hour of compliance attorney time and 1.0 hour of the fund's board of directors time. This results in a total annual burden of 2,437 hours for the compliance attorney ($1,886,238) and 2,437 hours for the fund board ($29,697,282), for a total estimated annual burden of 4,874 hours and $31,583,520 total annual internal cost for all funds. We continue to estimate that the filing and reporting requirements of rule 17g–1 do not entail any external cost burdens.

An agency may not conduct or sponsor, and a person is not required to respond to, a collection of information unless it displays a currently valid OMB Control Number.

Written comments are invited on: (a) whether this proposed collection of information is necessary for the proper performance of the functions of the SEC, including whether the information will have practical utility; (b) the accuracy of the SEC's estimate of the burden

[1] Investment Company Governance, Investment Company Act Release No. 26520 (July 27, 2004) (69 FR 46378 (Aug. 2, 2004)).

[2] Based on a review of fund filings for the three-year period from January 1, 2023 to December 31, 2025, Commission staff estimates there are approximately 2,078 funds (registered open- and closed-end funds, and business development companies) that must comply with the collections of information under rule 17g–1, and which collectively submit an estimated 2,437 filings on Form 17G annually.

imposed by the proposed collection of information, including the validity of the methodology and the assumptions used; (c) ways to enhance the quality, utility, and clarity of the information to be collected; and (d) ways to minimize the burden of the collection of information on respondents, including through the use of automated, electronic collection techniques or other forms of information technology.

Please direct your written comments on this 60-Day Collection Notice to Austin Gerig, Director/Chief Data Officer, Securities and Exchange Commission, c/o Tanya Ruttenberg via email to *PaperworkReductionAct@sec.gov* by October 19, 2026.

Dated: August 14, 2026.

Vanessa A. Countryman,

Secretary.

[FR Doc. 2026–16822 Filed 8–17–26; 8:45 am]

BILLING CODE 8011–01–P

SECURITIES AND EXCHANGE COMMISSION

[Release No. 34–106131; File No. SR–CMESC–2026–006]

Self-Regulatory Organizations; CME Securities Clearing Inc.; Notice of Filing of Proposed Amendments to the CMESC Stress Testing & Guaranty Fund Sizing Policy (or the "Policy") and Proposed Amendments to Rule 402(b)

August 13, 2026.

Pursuant to Section 19(b)(1) of the Securities Exchange Act of 1934 (the "Act") [1] and Rule 19b–4 thereunder,[2] notice is hereby given that on August 6, 2026, CME Securities Clearing Inc. ("CMESC") filed with the Securities and Exchange Commission ("SEC" or "Commission") the proposed rule change described in Items I, II, and III below, which Items have been substantially prepared by CMESC. CMESC filed the proposed rule change pursuant to Section 19(b)(2) of the Act.[3] The Commission is publishing this notice to solicit comments on the proposed rule change from interested persons.

I. CMESC's Statement of the Terms of Substance of the Proposed Rule Change

The proposed rule change of CME Securities Clearing Inc. ("CMESC") is annexed hereto [sic] as Exhibit 5 and consists of proposed amendments to the CMESC Stress Testing & Guaranty Fund Sizing Policy (or the "Policy") and proposed amendments to Rule 402(b). The purpose of the proposed rule change is to provide more detail to the description of how CMESC will implement its stress testing methodology, enhance the clarity of the Policy and clarify the intended operation of Rule 402(b). Specifically, CMESC proposes to amend the Policy to: (i) provide greater detail in the description of its scenarios for stress testing, including the historical and hypothetical stress scenarios it will employ for credit stress testing and liquidity stress testing; (ii) provide further explanation of the rationale for CMESC's methodology for sizing the Guaranty Fund [4] and the rationale for how Member contributions to the Guaranty Fund are allocated, particularly regarding the weighted components on which allocation of Members' contributions to the Guaranty Fund are based; and (iii) make other minor changes to add clarity and improve accuracy and readability of the Policy. Further, CMESC proposes to modify existing Rule 402(b) to clarify and align the description of the Guaranty Fund allocation process across its documentation. Each of the proposed changes is described in more detail below. The proposed revisions to the CMESC Rules and the Policy are annexed hereto [sic] as Exhibit 5.

II. CMESC's Statement of the Purpose of, and Statutory Basis for, the Proposed Rule Change

In its filing with the Commission, CMESC included statements concerning the purpose of and basis for the proposed rule change and discussed any comments it received on the proposed rule change. The text of these statements may be examined at the places specified in Item IV below. CMESC has prepared summaries, set forth in Sections A, B, and C below, of the most significant aspects of such statements.

A. CMESC's Statement of the Purpose of, and Statutory Basis for the Proposed Rule Change

1. Purpose

Background

CMESC is registered with the U.S. Securities and Exchange Commission ("SEC" or "Commission") under Section 17A of the Securities Exchange Act of 1934 (the "Act") [5] as a clearing agency providing central counterparty services for transactions involving U.S. Treasury securities.[6] As a registered clearing agency, CMESC has established and maintains written policies and procedures reasonably designed to manage a variety of risks to meet the requirements under the Act and rules and regulations thereunder, including the CMESC Risk Management Framework, the CMESC Stress Testing & Guaranty Fund Sizing Policy and the CMESC Liquidity Risk Management Policy.[7]

The CMESC Stress Testing & Guaranty Fund Sizing Policy provides guidelines employed by CMESC for monitoring, assessing, and mitigating risk associated with the exposures arising from Participants' positions. Consistent with the SEC's rules, in particular, SEC Rules 17ad–22(e)(4)(iii) [8] and 17ad–22(e)(7)(i),[9] the Policy outlines how CMESC performs stress testing to estimate its exposures to Participants that could result from the realization of potential stress scenarios, such as extreme price changes, multiple defaults, or changes in other valuation inputs and assumptions. Under the Policy, CMESC uses identical stress scenarios for purposes of credit stress testing and liquidity stress testing to ensure that CMESC has adequate resources to manage its credit risk and liquidity risk in extreme but plausible market conditions, consistent with SEC rules. Recognizing the importance of its risk model documentation in meeting its regulatory obligations, as well as to provide further guidance for CMESC staff on the implementation of its stress testing methodologies, CMESC is proposing certain amendments to the Policy to reflect the conduct of CMESC's stress testing consistent with Section 17A(b)(3)(F) of the Act,[10] SEC Rules 17ad–22(e)(4) and 17ad–22(e)(7)(i), and CMESC's Rules. Each of the proposed amendments is described in more detail below.

---

[1] 15 U.S.C. 78s(b)(1).

[2] 17 CFR 240.19b–4.

[3] 15 U.S.C. 78s(b)(2).

[4] Capitalized terms used herein and not defined have the meanings assigned to such terms in the Rules of CME Securities Clearing Inc. ("Rules"), as applicable, *available at https://www.cmegroup.com/rulebook/CMESC/CMESC%20Rulebook.pdf.*

[5] 15 U.S.C. 78q–1.

[6] *See* CME Securities Clearing, Inc.; Order Granting an Application for Registration as a Clearing Agency under Section 17A of the Securities Exchange Act of 1934, Release No. 34–104281 (Dec. 1, 2025), 90 FR 55926 (Dec. 4, 2025) ("*Order*").

[7] The CMESC Risk Management Framework and associated policies were submitted to the Commission as part of CMESC's application on Form CA–1 for registration as a clearing agency, and the Commission determined that they were consistent with the Exchange Act and the Commission rules. *See* Order, *supra* note 3, 90 FR 55926.

[8] 17 CFR 240.17ad–22(e)(4)(iii).

[9] 17 CFR 240.17ad–22(e)(7)(i).

[10] 15 U.S.C. 78q–1(b)(3)(F).