

TO: Clearing Member Firms; Back Office Managers

FROM: CME Clearing

DATE: October 31, 2022

ADVISORY #: 22-421

SUBJECT: Product Modification Summary for Clearing Firms, Bookkeeping Software Providers, ISVs

Effective Wednesday, November 16, 2022, and pending all relevant CFTC regulatory review periods, please be advised that the Chicago Mercantile Exchange, Inc. (CME or Exchange) will amend the listing schedule of the S&P 500 Total Return Index Futures contract such that no additional months shall be listed as noted below. Effective *immediately*, CME will delist certain previously-listed contract months as also noted below. There is no open interest in the delisted contract months.

All currently listed contract months shall remain available for trading on the CME Globex electronic trading platform ("CME Globex") and for submission of clearing via CME ClearPort.

Code Clearing / Globex	Title	Current Listing Schedule	New Listing Schedule (as of 11/16/22)
TRI / TRI	S&P 500 Total Return Index Futures	4 serial contracts, 13 quarterly months, 4 additional December contracts	Dec 22, Mar 23, Jun 23, Sep 23, Dec 23, Dec 24, Dec 25, Dec 26
TRB / TRB	BTIC on S&P 500 Total Return Index Futures	4 serial contracts, 13 quarterly months, 4 additional December contracts	Dec 22, Mar 23, Jun 23, Sep 23, Dec 23, Dec 24, Dec 25, Dec 26

Information Contacts				
General Information	Products & Services	(312) 930-1000		
Operations Information	Clearing House	(312) 207-2525		
Globex Information	Global Command Center	(800) 438-8616		
Performance Bond	Risk Management Dept.	(312) 648-3888		
Information		, ,		
Position Limits	Market Regulation	(312) 341-7970		
Clearing Fees	Clearing Fee Hotline	(312) 648-5470		

Regards, CME Clearing