



Special Executive Report

DATE: September 3, 2019

SER#: 8440

SUBJECT: Expansion of the Listing Schedule of the One-Month SOFR Futures and Three-Month SOFR Futures Contracts

Effective Sunday, September 29, 2019, for trade date Monday, September 30, 2019, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will expand the listing schedule of the One-Month SOFR Futures and Three-Month SOFR Futures contracts (the "Contracts") for trading on the CME Globex electronic trading platform and for submission for clearing via CME ClearPort as noted in the table below.

Contract Title	Commodity Code	Rulebook Chapter	Current Listing Schedule	Expanded Listing Schedule
One-Month SOFR Futures	SR1	461	Monthly contracts listed for 7 consecutive months	Monthly contracts listed for 13 consecutive months
Three-Month SOFR Futures	SR3	460	Quarterly contracts (Mar, June, Sep, Dec) listed for 20 consecutive quarters	Quarterly contracts (Mar, June, Sep, Dec) listed for 39 consecutive quarters

Inquiries regarding this matter may be directed to:

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