



Special Executive Report

DATE: June 1, 2020
SER#: 8604
SUBJECT: Delisting of the S&P 500 Carry Adjusted Total Return Index Futures Contract

Effective today, Monday, June 1, 2020, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) delisted the S&P 500 Carry Adjusted Total Return Index Futures contract (the “Contract”) from trading on the CME Globex electronic trading platform and for submission for clearing via CME ClearPort as more specifically described in the table below. There is no open interest in the Contract.

Contract Title	Rulebook Chapter	CME ClearPort/ Clearing Code	BTIC Code
S&P 500 Carry Adjusted Total Return Index Futures	357A	CTR	CTB

As a result of the delisting, information regarding the Contract has been deleted from the respective product chapter in the CME rulebook and all other references to the Contract were removed from CME Group website.

Please refer questions on this subject to:

Paul Woolman, Senior Director Equity and Alternative Products Business Line Manager
+44 20 3379 3312, Paul.Woolman@cmegroup.com

Payal Lakhani, Director Research and Product Development
+44 203 379 3307, Payal.Lakhani@cmegroup.com