



## Special Executive Report

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**DATE:** March 29, 2022  
**SER#:** 8958  
**SUBJECT:** Expansion of Listing Schedule of the Adjusted Interest Rate S&P 500 Total Return Index Futures Contract

Effective Sunday, May 1, 2022, for trade date Monday, May 2, 2022, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will expand the listing schedule for the Adjusted Interest Rate S&P 500 Total Return Index Futures contract (the “Contract”) for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission of clearing via CME ClearPort, as more specifically described in the table below.

Contract Title	Commodity Code	CME Rulebook	Current Listing Schedule	Expanded Listing Schedule
Adjusted Interest Rate S&P 500 Total Return Index Futures	ASR	<a href="#">357B</a>	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 13 consecutive quarters and 4 additional Dec quarterly contracts	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 13 consecutive quarters, <b>1 nearest Jan contract</b> , and <b>7</b> additional Dec quarterly contracts

As a result of the expanded listing schedule and effective concurrently with this initiative, the Exchange shall add a digit to the commodity code representing the last 2 digits of the year. For example, the commodity code for the December 2024 contract month will be ASRZ24.

Please refer questions on this subject to:

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