



Special Executive Report

DATE: March 23, 2022
SER#: 8966
SUBJECT: March 2022 Final Settlement Prices for the CME S&P GSCI Commodity Index and Excess Return Futures Contracts and the CBOT Bloomberg Commodity Index and Roll Select Commodity Index Futures Contracts

Chicago Mercantile Exchange Inc. ("CME") and The Board of Trade of the City of Chicago, Inc. ("CBOT") (collectively, the "Exchanges") are providing the March 2022 final settlement prices for the commodity index futures contracts listed in Table 1. below (the "Contracts").

Table 1.

Contract Title	CME Globex/ CME ClearPort Code	Rulebook Chapter	March 2022 Final Settlement Price
S&P GSCI™ Commodity Index Futures	GD/GI	CME 401	693.4388
S&P GSCI™ ER Index Futures	GIE/GA	CME 415	320.2576
Bloomberg Commodity Index SM Futures	AW/70	CBOT 29	118.4569
Bloomberg Roll Select Commodity Index SM Futures	DRS/DRS	CBOT 29D	308.7835

The Exchanges are advising that certain market events may have impacted the underlying indexes of the Contracts. The Exchanges final settlement prices of the Contracts were calculated in accordance with the Exchanges Rules. It should be noted that these settlement prices may vary from the index prices calculated and disseminated by the respective index administrators for the Contracts' underlying index.

Inquiries regarding the aforementioned may be directed to the CME Group Global Command Center at 312.456.2391. Questions regarding this Special Executive Report may be directed to the CME Global Command Center at +1.800.438.8616, in Europe at +44.800.898.013, in Asia at +65.6532.5010, or GCC@cmegroup.com.