



## Special Executive Report

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**DATE:** October 31, 2022  
**SER#:** 9079  
**SUBJECT:** Delisting of Four (4) Equity Total Return Futures Contracts / Amendments to the Listing Schedule and Delisting of Certain Previously-Listed Contract Months of the S&P 500 Total Return Index Futures Contract

Effective immediately, Chicago Mercantile Exchange Inc. ("CME") and The Board of Trade of the City of Chicago, Inc. ("CBOT") (collectively, the "Exchanges") will delist four (4) equity total return futures contracts as noted in Exhibit A below (the "Contracts"). There is no open interest in the Contracts.

### Exhibit A

Contract Title	Rulebook Chapter	CME Globex / CME ClearPort Code
Russell 2000 Total Return Index Futures	CME 398	R2R
Russell 1000 Total Return Index Futures	CME 397	R1R
Nasdaq-100 Total Return Index Futures	CME 396	N1R
Dow Jones Industrial Average Total Return Index Futures	CBOT 31	DTR

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

Additionally, effective Wednesday, November 16, 2022, and pending all relevant CFTC regulatory review periods, CME 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 in Exhibit B below. Effective *immediately*, CME will delist certain previously-listed contract months as also noted in Exhibit B 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.

### Exhibit B

Contract Title	Rulebook Chapter	CME Globex and CME ClearPort Code	Contract Months Delisted on October 31, 2022	Contract Months Remaining on October 31, 2022
S&P 500 Total Return Index Futures	CME 357	TRI	Jan 23, Feb 23, Apr 23, Mar 24, Jun 24, Sep 24, Mar 25, Jun 25, Sep 25, Dec 27, Dec 28, Dec 29	Dec 22, Mar 23, Jun 23, Sep 23, Dec 23, Dec 24, Dec 25, and Dec 26

Please refer questions on this subject to:

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