



Special Executive Report

DATE: December 15, 2023

SER#: 9306

SUBJECT: Amendments to the Listing Schedule of the Three-Month Bloomberg Short-Term Bank Yield Index (BSBY) Futures Contract

Effective, January 3, 2024, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will amend the listing schedule for the Three-Month Bloomberg Short-Term Bank Yield Index (BSBY) Futures contract (the “Contract”) such that no contract month shall be available for trading on the CME Globex electronic trading platform (“CME Globex”) or available for clearing via CME ClearPort beyond the March 2026 contract month as more specifically described in Table 1. below.

Table 1.

Contract Title	CME Rulebook Chapter	CME Globex and CME ClearPort Code	Current Consecutive Quarterly Months Listed for Trading and Clearing	Amended Consecutive Quarterly Contract Months Listed for Trading and Clearing	Quarterly Contract Months Delisted on December 15, 2023	Last Listed Contract Month
Three-Month Bloomberg Short-Term Bank Yield Index (BSBY) Futures	454	BSB	December 2023 through December 2028	March 2024 through March 2026	June 2026 September 2026 December 2026 March 2027 June 2027 September 2027 December 2027 March 2028 June 2028 September 2028 December 2028	March 2026

In addition to amending the listing schedule of the Contract, effective immediately, CME will delist the June 2026, September 2026, December 2026, March 2027, June 2027, September 2027, December 2027, March 2028, June 2028, September 2028, and December 2028 contract months. There is no open interest in the impacted contract months being delisted (collectively, the “Rule Amendments”).

CME is implementing these amendments as a result of the upcoming cessation of the Bloomberg Short-Term Bank Yield Index (BSBY).¹

Details regarding the Exchange’s plan regarding the remaining contract months post index cessation shall be forthcoming.

Please refer questions on this subject to:

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¹ On November 15, 2023 Bloomberg L.P. [announced](#) that the cessation of the BSBY index will occur on November 15, 2024