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## CME Group Announces Launch of Total Return Index Futures on Nasdaq-100, Russell 1000, Russell 2000, and Dow Jones Indexes

CHICAGO, Nov. 7, 2018 /PRNewswire/ -- CME Group, the world's leading and most diverse derivatives marketplace, today announced it will introduce Total Return Index Futures based on the Nasdaq-100, Russell 1000, Russell 2000 and Dow Jones Industrial Average (DJIA) indexes on Dec. 3, pending regulatory review. These new products will adhere to a quarterly listing cycle and will trade alongside CME Group's existing S&P 500 Total Return Index Futures and Carry Adjusted Total Return Index futures.

"We've expanded our suite of Total Return Index Futures in response to strong customer demand," said Tim McCourt, CME Group's Global Head of Equity Index Products and Alternative Investments. "We're pleased to offer innovative products designed to help market participants find capital efficiencies and mitigate costs, especially those related to uncleared swap margin rules."

S&P 500 Total Return Index futures have experienced significant growth during the past year. Year to date through October, more than 1,890 contracts have traded on average each day in 2018 - a 445 percent increase compared to the same period in 2017. At the same time, open interest has grown 593 percent to more than 217,000 contracts worth more than \$29 billion in notional value.

CME Group will also extend the listing cycle for S&P 500 Total Return Index Futures from about one year out to three years, along with four serial month expirations and three additional annual expirations. These changes will also take effect Dec. 3, pending regulatory review.

CME Group Total Return Index futures contracts are listed with and subject to the rules and regulations of CME and CBOT. All products will trade via Basis Trade at Index Close continuously throughout the day. For more information, please visit [cmegroup.com/totalreturn](http://cmegroup.com/totalreturn).

### About CME Group

As the world's leading and most diverse derivatives marketplace, CME Group ([www.cmegroup.com](http://www.cmegroup.com)) enables clients to trade futures, cash and OTC markets, optimize portfolios, and analyze data - empowering market participants worldwide to efficiently manage risk and capture opportunities. CME Group exchanges offer the widest range of global benchmark products across all major asset classes based on [interest rates](#), [equity indexes](#), [foreign exchange](#), [energy](#), [agricultural products](#) and [metals](#). The company offers futures trading through the [CME Globex®](#) platform, fixed income trading via BrokerTec and foreign exchange trading on the EBS platform. In addition, it operates one of the world's leading central counterparty clearing providers, CME Clearing. With a range of pre- and post-trade products and services underpinning the entire lifecycle of a trade, CME Group also offers optimization services through TriOptima, and trade processing and reconciliation services through Traiana.

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