



## Special Executive Report

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**DATE:** September 14, 2023

**SER#:** 9253

**SUBJECT:** Expansion of Listing Schedule of the €STR Futures and €STR Three-Month Single Contract Basis Spread Futures Contracts

Effective Sunday, October 15, 2023, for trade date Monday, October 16, 2023, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will expand the listing schedule of the Euro Short-Term Rate (€STR) Futures and Euro Short-Term Rate (€STR) – Three-Month Single Contract Basis Spread Futures contracts as noted in Table 1.

**Table 1.**

Contract Title	Commodity Code	Rulebook Chapter	Current Listing Schedule	Expanded Listing Schedule
Euro Short-Term Rate (€STR) Futures	ESR	<a href="#">480</a>	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 8 consecutive quarters, serial contracts listed for 2 months, and 3 contracts in the accrual period	Quarterly contracts (Mar, Jun, Sep, Dec) listed for <b>12</b> consecutive quarters, serial contracts listed for 2 months, and 3 contracts in the accrual period
Euro Short-Term Rate (€STR) – Three-Month Single Contract Basis Spread Futures	EUS	<a href="#">481</a>	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 8 consecutive quarters and serial contracts listed for 2 months	Quarterly contracts (Mar, Jun, Sep, Dec) listed for <b>12</b> consecutive quarters and serial contracts listed for 2 months

Inquiries regarding this matter may be directed to:

Mark Rogerson  
Chris Farran

[Mark.Rogerson@cmegroup.com](mailto:Mark.Rogerson@cmegroup.com)  
[Chris.Farran@cmegroup.com](mailto:Chris.Farran@cmegroup.com)

+44 20 3379 3795  
(773) 750-7314