



## Special Executive Report

**DATE:** November 10, 2020

**SER#:** 8677

**SUBJECT:** Amendments to CME Rule 588.H. ("Globex Non-Reviewable Trading Ranges")  
Table for the E-mini S&P 500 ESG Index Futures Contract

Effective Sunday, December 6, 2020, for trade date Monday, December 7, 2020, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will amend CME Rule 588.H. ("Non-Reviewable Trading Ranges") table (the "Table") for the E-mini S&P 500 ESG Index Futures contract (the "Contract") as noted the table below.

Contract Title	CME Rulebook Chapter	CME Globex Code
E-mini S&P 500 ESG Index Futures	364	ESG

The amendments to the Table are shown in Appendix A in blackline format.

**Appendix A**  
**CME Rulebook**  
Chapter 5  
("Trading Qualifications and Practices")

Rule 588.H.("Globex Non-Reviewable Trading Ranges") Table

Outright					Spreads	
	Globex Symbol	Globex Non-Reviewable Ranges (NRR)	NRR: Globex Format	NRR: Ticks	NRR: Globex Format	NRR: Minimum Outright Ticks
E-mini S&P 500 ESG Index Futures	ESG	<del>6</del> 2 index points	<del>600</del> 200	<del>300</del> 100	<del>450</del> 50	<del>450</del> 50
BTIC on E-mini S&P 500 ESG Index Futures	EGT	<del>1.5 index points</del> .50 Index points	<del>450</del> 50	<del>450</del> 50	N/A	N/A

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