



## Special Executive Report

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**DATE:** April 28, 2021

**SER#:** 8762

**SUBJECT:** Initial Listing of the E-mini S&P Europe 350 ESG Index Futures Contract

Effective Sunday, May 23, 2021, for trade date Monday, May 24, 2021, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will list the E-mini S&P Europe 350 ESG Index Futures contract (the "Contract") for trading on the CME Globex electronic trading platform ("CME Globex") and for submission for clearing via CME ClearPort as more specifically described below.

### Exhibit 1 – Contract Specifications

<b>Contract Title</b>	<b>E-mini S&amp;P Europe 350 ESG Index Futures</b>
<b>Rulebook Chapter</b>	367
<b>Commodity Code</b>	CME Globex/CME ClearPort: E3G Basis Trade at Index Close (BTIC): E3T
<b>Trading Unit</b>	EUR 500 x Index
<b>Underlying Index</b>	S&P Europe 350 ESG Index (SPEESEP)
<b>Trading and Clearing Hours</b>	Outright: CME Globex: Sunday - Friday 5:00 p.m. - 4:00 p.m. Central Time (CT) with a 60-minute break each day beginning at 4:00 p.m. CT CME Globex Pre-Open: 4:45 p.m. - 5:00 p.m. CT CME ClearPort: Sunday 5:00 p.m. - Friday 5:45 p.m. CT with no reporting Monday - Thursday 5:45 p.m. - 6:00 p.m. CT  BTIC: CME Globex: Sunday - Friday 5:00 p.m. CT - 4:30 p.m. London Time (10:30 a.m. CT/11:30 a.m. CT) CME Globex Pre-Open: 4:45 p.m. CT - 5:00 p.m. CT CME ClearPort: Sunday 5:00 p.m. CT - Monday 4:30 p.m. London Time (10:30 a.m. CT/11:30 a.m. CT); Monday - Friday 6:00 p.m. CT - 4:30 p.m. London Time (10:30 a.m. CT/11:30 a.m. CT)
<b>Settlement Method</b>	Financial
<b>Listing Schedule</b>	Nearest five (5) consecutive months in March Quarterly cycle (March, June, September, December)
<b>Initial Listing Schedule</b>	September 2021, December 2021, March 2022, June 2022, and September 2022
<b>Price Basis</b>	Prices are quoted and traded in Index points
<b>Minimum Price Fluctuation</b>	Outright: 0.05 Index points, equal to EUR 25.00 per contract Calendar spread: 0.01 Index points, equal to EUR 5.00 per calendar spread BTIC: 0.01 Index points, equal to EUR 5.00 per contract
<b>Termination of Trading</b>	Outright: Last Day of Trading is 3rd Friday of contract delivery month Trading in expiring contract months terminates at 4:35 p.m. London Time, on Last Day of Trading.

	BTIC: Trading terminates on the business day prior to 3rd Friday of the contract month
<b>Final Settlement</b>	Delivery is by cash settlement by reference to Final Settlement Price, equal to the Index close on the Last Day of Trading.
<b>Position Limits and Reportable Levels</b>	Position Reportability: 100 contracts All-Month Position Limit 300,000 contracts
<b>Block Trade Threshold</b>	50 contracts Reportable window: RTH 5 minutes; ETH/ATH 15 minutes
<b>CME Globex Matching Algorithm</b>	F: First In; First Out (FIFO)

## Exhibit 2 – Exchange Fees

Membership Type	Venue/Transaction Type	Fee
Individual Members Clearing Members Rule 106.J Equity Member Firms & Rule 106.J Qualified Subsidiaries Rule 106.I Members & Rule 106.I Qualified Affiliates Rule 106.S Member Approved Funds	CME Globex	\$0.36
	EFP	\$1.84
	EFR	\$1.84
	BTIC	\$1.84
	Delivery	\$0.09
Rule 106.D Lessees Rule 106.F Employees	CME Globex	\$0.48
	EFP	\$1.96
	EFR	\$1.96
	BTIC	\$1.96
	Delivery	\$0.21
Rule 106.R Electronic Corporate Members (For other than CME Globex - Non-Member rates apply)	CME Globex	\$0.51
	CME Globex - BTIC	\$2.14
Rule 106.H and 106.N Firms Clearing Non-Equity Member Firms	CME Globex	\$0.61
	EFP	\$2.14
	EFR	\$2.14
	BTIC	\$2.14
	Delivery	\$0.39
International Incentive Program (IIP) and International Volume Incentive Program (IVIP) Participants (For other than CME Globex - Non-Member rates apply)	CME Globex	\$0.62
	CME Globex - BTIC	\$2.15
Central Bank Incentive Program (CBIP), Latin American Fund Manager Incentive Program (FMIP) Participants (For other than CME Globex - Non-Member rates apply)	CME Globex - Outrights	\$0.97
	CME Globex - Spreads	\$0.85
	CME Globex - BTIC	\$2.15
CBOE Members (For S&P products only; for all other products - Non-Member rates apply)	CME Globex - Outrights	\$1.18
	CME Globex - Spreads	\$0.80
	EFP	\$2.10
	EFR	\$2.10
	BTIC	\$2.10
Members Trading Outside of Division (For other than CME Globex During ETH - Non-Member rates apply)	Delivery	\$0.35
	CME Globex - During ETH Only	\$0.71
Non-Members	CME Globex - Outrights	\$1.23

	CME Globex – Spreads	\$0.85
	EFP	\$2.15
	EFR	\$2.15
	BTIC	\$2.15
	Delivery	\$0.40

Processing Fees	Fee
106.D Lessee/106.H Brokerage	\$0.13
106.F Employee Brokerage	\$0.13
Floor / "New" Brokerage	\$0.04
Position Adjustment/Position Transfer	\$0.10
Give-Up Surcharge	\$0.05
Facilitation Fee	\$0.40

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