



Special Executive Report

DATE: February 4, 2025

SER#: 9513

SUBJECT: Administrative Amendments to the E-mini S&P 500 ESG Index Futures and the E-mini S&P Europe 350 ESG Futures Contracts

Effective Monday, February 10, 2025, Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will amend Rule 36X01. ("Contract Specifications") of the E-mini S&P 500 ESG Index Futures and the E-mini S&P Europe 350 ESG Futures contracts (the "Contracts").

Contract Title	Rulebook Chapter	CME Globex and CME ClearPort Code
E-mini S&P 500 ESG Index Futures	364	ESG
E-mini S&P Europe 350 ESG Index Futures	367	E3G

Effective February 10, 2025, S&P Global ("S&P") [advised](#) that they will change the underlying ESG index names in connection with the Contracts in response to the ESMA Guidelines on Funds' Names Using ESG- or Sustainability-Related Terms (see also Exhibit A below).

Specifically, the Exchange will amend Rule 36X01. of the Contracts to reflect the index name change (collectively, the "Rule Amendments").

CME Rulebook

(additions underscored; deletions ~~struck through~~)

Chapter 364

E-mini S&P 500 ESG Index Futures

36401. CONTRACT SPECIFICATIONS

Each futures contract shall be valued at \$500.00 times the ~~S&P 500 ESG Index~~ S&P 500 Scored & Screened Index ("Index").

Chapter 367

E-mini S&P Europe 350 ESG Index Futures

36701. CONTRACT SPECIFICATIONS

Each futures contract shall be valued at EUR 500.00 times the ~~S&P Europe 350 ESG Index~~ S&P Europe 350 Scored & Screened Index ("Index").

[End of Rule.]

The Rule Amendments are administrative in nature. There is no economic impact to the Contracts.

The Commodity Futures Trading Commission ("CFTC") will be notified of the Rule Amendments during the week of February 17, 2025, via the weekly notification procedures set forth in Part 40 of the CFTC's Regulations.

Please refer any questions on this subject to:

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Exhibit A

A	B
Effective Date: 10 February 2025	
INDEX_NAME	New Index Name
S&P 500 ESG Index	S&P 500 Scored & Screened Index
S&P Europe 350 ESG Index	S&P Europe 350 Scored & Screened Index