



## Special Executive Report

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**DATE:** July 8, 2022

**SER#:** 9019R

**SUBJECT:** Initial Listing of Six (6) E-mini Sector Index Futures Contracts

(SER 9019R supersedes SER 9019 dated July 7, 2022 to advise that the Contracts shall also be derived block eligible. No other changes have been made to the original SER.)

Effective Sunday, August 7, 2022 for trade date Monday, August 8, 2022, and pending all relevant CFTC regulatory review periods, Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will list six (6) E-mini sector index futures contracts listed in the table below (the “Contracts”) for trading on the CME Globex electronic trading platform (“CME Globex”) and for submission for clearing via CME ClearPort as more specifically described below.

Contract Title	Commodity Code	Rulebook Chapter
<b>S&amp;P</b>		
E-mini S&P Regional Banks Select Industry Futures	SXB	369
E-mini S&P Insurance Select Industry Futures	SXI	369
E-mini S&P Biotechnology Select Industry Futures	SXT	369
E-mini S&P Oil & Gas Exploration & Production Select Industry Futures	SXO	369
E-mini S&P Retail Select Industry Futures	SXR	369
<b>Nasdaq</b>		
E-mini PHLX Semiconductor Sector Futures	SOX	380

Exhibit A provides the Contract Specifications. Exhibit B provides the Exchange Fees.

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## Exhibit A

### Contract Specifications

Contract Title	E-mini S&P Regional Banks Select Industry Futures	E-mini S&P Insurance Select Industry Futures	E-mini S&P Biotechnology Select Industry Futures	E-mini S&P Oil & Gas Exploration & Production Select Industry Futures	E-mini S&P Retail Select Industry Futures	E-mini PHLX Semiconductor Sector Futures
Contract Size	\$50 * S&P Regional Banks Select Industry Index	\$25 * S&P Insurance Select Industry Index	\$10 * S&P Biotechnology Select Industry Index	\$25 * S&P Oil & Gas Exploration & Production Select Industry Index	\$10 * S&P Retail Select Industry Index	\$25 * PHLX Semiconductor Sector Index
Minimum Price Increment / Financial Equivalent	CME Globex: 0.25 / \$12.50 CME ClearPort: 0.01 / \$0.50	CME Globex: 0.50 / \$12.50 CME ClearPort: 0.01 / \$0.25	CME Globex: 1.00 / \$10.00 CME ClearPort: 0.01 / \$0.10	CME Globex: 0.50 / \$12.50 CME ClearPort: 0.01 / \$0.25	CME Globex: 1.00 / \$10.00 CME ClearPort: 0.01 / \$0.10	CME Globex: 0.50 / \$12.50 CME ClearPort: 0.01 / \$0.25
Min Daily Settle Tick	0.25	0.50	1.00	0.50	1.00	0.50
Rulebook Chapter	369	369	369	369	369	380
CME Globex and CME ClearPort Code	SXB	SXI	SXT	SXO	SXR	SOX
BTIC Code	RKT	IST	BOT	SWT	RET	SOT
Trading and Clearing Hours	CME Globex: Pre-open: Sunday 5:00 p.m. - 6:00 p.m. Eastern Time/ET Monday – Thursday 5:45 p.m. - 6:00 p.m. ET Open: Sunday 6:00 p.m. – Friday 5:00 p.m. ET with a daily maintenance period from 5:00 p.m. - 6:00 p.m. ET CME ClearPort: Sunday 6:00 p.m. - Friday 6:45 p.m. ET with no reporting Monday - Thursday 6:45 p.m. – 7:00 p.m. ET					
Price Quotation	U.S. dollars and cents per index point					
Final Settle Tick	0.01					
Listing Schedule	Quarterly contracts (Mar, Jun, Sep, Dec) listed for 5 consecutive quarters					
Initial Listings	Sep 2022, Dec 2022, Mar 2023, Jun 2023, Sep 2023					
Termination of Trading	Trading terminates at 9:30 a.m. ET on the 3rd Friday of the contract month. BTIC trading terminates at 4:00 p.m. ET on the Thursday prior to the 3rd Friday of contract month.					
Settlement Procedure	Financial					
Block Minimum Threshold	50 contracts – subject to a 15-minute reporting window					
Derived Block Eligible	Yes					
CME Globex Matching Algorithm	F-FIFO 100%					

**Exhibit B**  
**Exchange Fees**

<b>Membership Type</b>	<b>Venue/Transaction Type</b>	<b>Fee</b>
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	\$0.37
	EFP EFR Block BTIC	\$1.84
	Delivery	\$0.09
Rule 106.D Lessees Rule 106.F Employees	CME Globex	\$0.49
	EFP EFR Block BTIC	\$1.96
	Delivery	\$0.21
Rule 106.R Electronic Corporate Members (For other than CME Globex - Non-Member rates apply)	CME Globex	\$0.52
	CME Globex - BTIC	\$2.14
Rule 106.H and 106.N Firms	CME Globex	\$0.62
	EFP EFR Block BTIC	\$2.14
	Delivery	\$0.39
International Incentive Program (IIP) Participants International Volume Incentive Program (IVIP) Participants (For other than CME Globex - Non-Member rates apply)	CME Globex	\$0.65
	CME Globex – BTIC	\$2.15
Central Bank Incentive Program (CBIP) Participants Latin American Fund Manager Incentive Program (FMIP) Participants (For other than CME Globex - Non-Member rates apply)	CME Globex – Outrights	\$1.02
	CME Globex – Spreads	\$0.90
	CME Globex – BTIC	\$2.15
CBOE Members (For S&P products only; for all other products - Non-Member rates apply)	CME Globex – Outrights	\$1.23
	CME Globex – Spreads	\$0.85
	EFP EFR Block BTIC	\$2.10
	Delivery	\$0.35
Members Trading Outside of Division (For other than CME Globex During ETH - Non-Member rates apply)	CME Globex During ETH Only	\$0.76
Non-Members	CME Globex – Outrights	\$1.28
	CME Globex – Spreads	\$0.90
	EFP EFR Block BTIC	\$2.15
	Delivery	\$0.40

	<b>Fee</b>
Position Adjustment/Position Transfer	\$0.10
Give-Up Surcharge	\$0.05
Facilitation Fee	\$0.40