

E-mini S&P Europe 350 ESG futures

BETTER FUTURES START HERE FOR EUROPEAN ESG EXPOSURE.

As demand for sustainable investments continues to grow, E-mini S&P Europe 350 ESG futures can provide an efficient new way to capture benchmark European equity exposure and integrate environmental, social, and governance (ESG) exposure into your investments.



SUSTAINABLE INVESTING

Access an efficient tool that lets you align investment decisions with your environmental, social, and governance values.



CAPITAL EFFICIENCY

Save on potential margin offsets with other Equity Index futures at CME Group and add the capital efficiency of futures.



VERSATILITY TO MANAGE POSITIONS

Choose from multiple ways to find liquidity with flexible execution, including Basis Trade at Index Close (BTIC) or block trades



INTEGRITY OF A ROBUST UNDERLYING INDEX

The S&P Europe 350 ESG Index is considered compliant with Article 8 of the SFDR and uses the same methodology as the S&P 500 ESG Index.



RIGHT-SIZED ESG INDEX

With ~250 constituents, the index is right-sized and provides European ESG equity market exposure.

About the S&P Europe 350 ESG Index

The S&P Europe 350 ESG Index is a pan-European index covering developed markets across over 15 different countries. The index is constructed from the constituents of the S&P Europe 350 index with a set of filters that governs the eligibility based on the companies' adherence to Environmental, Social and Governance (ESG) standards.

As of each index rebalancing reference date, the constituents of the S&P Europe 350 index are filtered for materially participating in certain industries (e.g., tobacco, controversial weapons, thermal coal revenue > 5%) and for possessing a low score in United Nations Global Compact (UNGC). Further, companies with an S&P DJI ESG Score that falls within the lowest 25% of ESG scores from each GICS Industry Group are also excluded.

E-MINI S&P EUROPE 350 ESG FUTURES CONTRACT SPECIFICATIONS

CONTRACT UNIT	€500 x S&P Europe 350 ESG Index
UNDERLYING INDEX	S&P Europe 350 ESG Index (SPEESEP)
PRICE QUOTATION	Euros and Cents per Index Point
TRADING HOURS	CME Globex: BTIC: Sunday - Friday 6:00 p.m. - 4:00 p.m. Eastern Time (ET) Clearport: BTIC: Sunday - Friday 6:00 p.m. - 4:00 p.m. ET
MINIMUM PRICE FLUCTUATION	Outright: 0.05 index points = €25.00 Final Settlement: 0.01 index points = €5.00 BTIC: 0.01 index points = €5.00.
PRODUCT CODE	CME Globex: E3G BTIC: E3T
LISTED CONTRACTS	Quarterly contracts listed (Mar, Jun, Sep, Dec) listed for 5 consecutive quarters.
SETTLEMENT METHOD	Financially settled
TERMINATION OF TRADING	Trading terminates at 4:35 p.m. UK time on the 3rd Friday of the contract month BTIC trading terminates at 4:30 p.m. UK time on the Thursday before the 3rd Friday of contract month
BLOCK MINIMUM	50
CALENDAR SPREAD TYPE	European Convention: (Buy Order = Buy Nearby +1, Sell Deferred -1)

To learn more about E-mini S&P Europe 350 ESG futures, visit cmegroup.com/europe350esg.

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Neither futures trading nor swaps trading are suitable for all investors, and each involves the risk of loss. Swaps trading should only be undertaken by investors who are Eligible Contract Participants (ECPs) within the meaning of Section 1a(18) of the Commodity Exchange Act. Futures and swaps each are leveraged investments and, because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for either a futures or swaps position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles and only a portion of those funds should be devoted to any one trade because traders cannot expect to profit on every trade.

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