

UN SSE Derivatives Exchanges - Fact Sheet

Cboe Global Markets, Inc.

**NOTE: To answer YES, an online source must be provided in some cases.
All answers must be given in the context of the exchange's derivatives operations.
Full criteria can be found at the end of this table**

Country	Headquartered in U.S.
Has signed the SSE derivatives commitment letter?	Yes
Number of contracts traded for the most recent reporting year	See p. 11 of 2021 ESG Report
Connected to entities (stock exchange) that are already a member of the SSE initiative? (If yes, please link to the entities SSE factsheet).	No
Type of offered products (delete not applicable options)	<p><i>Additional Notes</i></p> <ul style="list-style-type: none"> Equity Options Equities Index options and futures FX (spot and NDFs) ETPs TraCRs (Transferable Custody Receipts) Warrants QMFs (Quoted Managed Funds)
Has an annual sustainability report?	<p>Yes</p> <p>Cboe 2021 ESG Report 06-14-21.pdf</p>
Is sustainability reporting required of any market participants?	No, Cboe does not list corporate stocks (other than its own stock).
Exchange has written guidance on sustainability reporting for any market participants?	No, Cboe does not list corporate stocks (other than its own stock).

Offers sustainability-aligned products?	<p>Yes</p> <p>In September 2020, we launched our S&P ESG Index Options to capture and elevate continued demand for investment strategies focused on ESG and sustainability. These options offer a risk and return profile similar to the S&P 500 but are designed to provide improved ESG representation. The index uses S&P Dow Jones Index ESG Scores to rank and select eligible companies, with a target of 75% of the market capitalization in each S&P 500 GICS® industry group. We continue to evaluate future opportunities to develop and offer sustainability products.</p> <p>We recognize that we can leverage our exchanges to enhance the access of ESG Exchange-Traded Products (ETPs) which in turn encourages market prevalence of these products and is another incentive for funds and issuers to continue driving ESG strategies and progress. We have steadily increased the number of ESG ETPs currently listed on our BZX Equities Exchange by nearly 80% since 2019. We currently offer 34 ESG funds with total assets (as of 12/31/2020) of over \$10.5B. These ESG ETPs cover a diverse range of market caps, fund types and focus areas, including clean energy.</p>
Offers sustainability-related training	No
Additional Information	Corporate Social Responsibility (cboe.com)
Organizational model of exchange	Publicly traded. In 2010, Cboe Global Markets (f/k/a CBOE Holdings, Inc.) held an IPO and became a publicly-traded corporation.
Regulatory bodies	<ul style="list-style-type: none"> • Cboe Options, C2 Options, BZX Options, EDGX Options, BYX Equities, BZX Equities, EDGX Equities, and EDGA Equities (the Exchanges) are self-regulatory organizations (SROs), each registered under Section 6 of the Exchange Act of 1934 (Exchange Act) as a “national securities exchange,” and are subject to oversight by the U.S. Securities and Exchange Commission (SEC). • The operations of each of CFE and Cboe SEF are subject to regulation by the Commodity Futures Trading Commission (CFTC) under the Commodity Exchange Act. • Cboe Europe Equities, one of the largest stock exchanges in Europe by value traded, is a Recognised Investment Exchange (RIE) regulated by the Financial

	<p>Conduct Authority in the United Kingdom and subject to certain European regulations. Cboe Europe Equities also operates a Regulated Market in the Netherlands regulated by the Authority for Financial Markets.</p> <ul style="list-style-type: none"> • Chi-X Australia, a regulated stock exchange, offers trading in all Australian listed securities and the exclusive trading of CXA quoted warrants. Chi-X Australia is regulated by the Australian Securities and Investments Commission (ASIC). • Chi-X Japan, a PTS, offers two lit markets, Chi-Alpha and Chi-Select, and two dark markets, Chi-Match and Kai-X and is regulated by the Financial Services Agency (FSA) in Japan.
Regulatory model	<p>In the U.S., Cboe Options, C2 Options, BZX Options, EDGX Options, BYX Equities, BZX Equities, EDGX Equities, and EDGA Equities (the Exchanges) are self-regulatory organizations (SROs), each registered under Section 6 of the Exchange Act of 1934 (Exchange Act) as a “national securities exchange,” and are subject to oversight by the U.S. Securities and Exchange Commission (SEC).</p>
About the exchange	<p>Cboe Global Markets, Inc. provides cutting-edge trading and investment solutions to investors around the world. Cboe Global Markets is headquartered in Chicago, Illinois in the U.S. The Company is committed to defining markets through product innovation, leading edge technology, and seamless trading solutions. Cboe offers trading across a diverse range of products in multiple asset classes and geographies, including options, futures, U.S., Canadian and European equities, exchange-traded products (“ETPs”), global foreign exchange (“FX”) and volatility products based on the VIX Index, recognized as the world’s premier gauge of U.S. equity market volatility. Cboe’s subsidiaries include the largest options exchange and the third largest stock exchange operator in the U.S. In addition, the Company operates one of the largest stock exchanges by value traded in Europe, and owns EuroCCP, a leading pan-European equities clearinghouse, BIDS Trading, a leading block-trading ATS by volume in the U.S., and MATCHNow, a leading equities ATS in Canada. Cboe also is a leading market globally for ETP listings and trading. Cboe recently completed its acquisition of Chi-X Asia Pacific Holdings, Ltd. (Chi-X Asia Pacific), an alternative market operator and provider of innovative market solutions. Through ownership of Chi-X Asia Pacific, Cboe gains entrance into two of the world's largest</p>

securities markets – Japan and Australia – to establish a significant presence in the Asia Pacific region for the first time.

Ownership (Any owner with more than 4% of the exchange)

See our [Proxy](#)

Please return to: info@sseinitiative.org

Fact Sheet Criteria

Field	Criteria Considered
Country	Country of primary residence or registration.
Has signed the SSE derivatives commitment letter?	To be considered an SSE Partner Exchange, exchanges must sign an SSE commitment letter.
Number of contracts traded for the most recent reporting year	Updated either by the exchange directly or using WFE data. Please note the relevant year in the fact sheet.
Connected to entities (stock exchange) that are already a member of the SSE initiative? (If yes, please link to their SSE factsheet).	Please clarify if your exchange is part of a wider business group that includes other SSE members.
Type of offered products	Updated by the exchange directly. Please delete the non relevant options from the list.
Has an annual sustainability report?	For a yes, exchanges must report, either in a stand-alone report, on their website or integrated into their financial report, on their environmental and social impact and corporate governance. Please provide the link to your latest report or the web page where all of your reports can be found.
Is sustainability reporting required of any market participants?	For a yes, some areas of sustainability (e.g. social or environmental factors) should be considered in the reports and be required of at least one but possibly more types of market participants.

Exchange has written guidance on sustainability reporting for any market participants?	For a yes, the guidance should consider some areas of sustainability (e.g. social or environmental factors) and address requirements for at least one but possibly more types of market participants.
Offers sustainability-aligned products? (If yes, please provide examples)	For a yes, the products must be related to some area of sustainability (e.g. social or environmental factors). At least one example must be provided (include an online source).
Offers sustainability-related training	For a yes, training must have taken place in the previous 12 months. The topic of the training must be on some area of sustainability (e.g. social or environmental factors).
Additional Information	Additional information captures exchanges' sustainability section of websites, information on future sustainability commitments and other information on the exchange
Organizational model of exchange	Whether the exchange is listed or not, and if demutualised, date of demutualisation
Regulatory bodies	The regulatory authority responsible for the regulation for the exchange's market
Regulatory model	The extent to which exchanges have regulatory authority in their market. This may include: <ul style="list-style-type: none"> ▪ Limited exchange SRO ▪ Strong exchange SRO ▪ Independent member SRO ▪ Government (Statutory) ▪ Non-SRO

About the exchange	The location of the headquarters of the exchange, and any additional details about the exchange.
Ownership (Any owner with more than 4% of the exchange)	Where applicable, note any owners (even those with less than 4%) who have special voting privileges (e.g. "golden shares") that give them disproportionate control over the entity.