

E-mini S&P 500 Equal Weight futures

MORE DIVERSIFICATION, LESS CONCENTRATION

Diversify your equity trading strategy with E-mini S&P 500 Equal Weight futures. Unlike the S&P 500 Index, which is weighted based on market capitalization, the S&P 500 Equal Weight Index allocates the same weight to all names in the S&P 500 Index, presenting new opportunities to trade the major U.S. benchmark.

Key features

Equal opportunity to leading stocks

Get equal exposure to each stock in the S&P 500 Index and reduce concentration of large-cap U.S. equity allocation.

Versatility to manage positions

Flexible execution, including Basis Trade at Index Close (BTIC) or block trades, offers multiple ways to find liquidity.

Capital efficiency

Enjoy potential margin offsets against other benchmark Equity Index futures.

About the contract

The S&P 500 Equal Weight Index is a stock index constructed from the constituents of the large-cap S&P 500 Index. After S&P 500 inclusion, the S&P Equal Weight Index invests an equal dollar value into each name in the index. Rather than being heavily weighted to the largest companies, the index invests approximately 0.2% weight in each constituent at the quarterly rebalance.

CONTRACT SPECIFICATIONS

CONTRACT UNIT	\$20 x S&P 500 Equal Weight Index
PRICE QUOTATION	U.S. dollars and cents per index point
TRADING HOURS	CME Globex: Sunday – Friday 5:00 p.m. – 4:00 p.m. Central Time (CT) with a trading halt from 4:00 p.m. – 5:00 p.m. CT
MINIMUM PRICE FLUCTUATION	Outright: 0.5 Index points= \$10.00 CALENDAR SPREAD: 0.1 index points= \$2.00
PRODUCT CODE	CME Globex: EWF BTIC: EWFT
LISTED CONTRACTS	Five concurrent futures that expire against the opening index value on the third Friday of March, June, September and December.
SETTLEMENT METHOD	Financially Settled
TERMINATION OF TRADING	Trading terminates at 9:30 a.m. ET on the third Friday of the contract month. BTIC trading terminates on the Business Day preceding the underlying contract LTD
BLOCK MINIMUM	50 with a 15 minute reporting window. View Block trades

To learn more about E-mini S&P 500 Equal Weight futures and get the latest product updates, visit cmegroup.com/equalweight

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