

Clearing: New Product Advisory Notice

Listing Date	Trade Date Monday, February 26, 2024						
Product Exchange	CME Advisory# 24-036						
Product Name & Codes	Product	Clearing Code	Globex Code	SPAN Combined Commodity Code			
	E-mini S&P 500 Equal Weight Futures	EWF	EWF	EWF			
Description		Initial Listing of S&P 500 Equal Weight Index Futures Contracts					
Instrument Type	Futures						
Regulatory Class	Futures						
Trading Venues	CME Globex & CME ClearPort						
Trading Hours	EWF: Globex: Sunday 6:00 p.m. - Friday 5:00 p.m. ET (5:00 p.m. - 4:00 p.m. CT) with a daily maintenance period from 5:00 p.m. - 6:00 p.m. ET (4:00 p.m. - 5:00 p.m. CT). ClearPort: Sunday 6:00 p.m. - Friday 6:45 p.m. ET (Sun 5:00 - Fri 5:45 p.m. CT) with no reporting Monday - Thursday 6:45 p.m. - 7:00 p.m. ET (5:45 p.m. - 6:00 p.m. CT). EWFT: Globex: Sunday - Friday 6:00 p.m. - 4:00 p.m. ET (5:00 p.m. - 3:00 p.m. CT). ClearPort: Sunday - Friday 6:00 p.m. - 4:00 p.m. ET. BTICs for the following trading day can be submitted after 7:00 p.m. ET (6:00 p.m. CT).						
Product Size	\$20 x S&P 500 Equal Weight Index						
Series Listing Convention	Nearest 5 March Quarterly months						
Initial Contracts	Mar 2024, Jun 2024, Sep 2024, Dec 2024, Mar 2025						
Minimum Price Increment	EWF: 0.50 EWFT: 0.10						
Value Per Tick / Currency	EWF: $20 \times 0.50 = \$10$ EWFT: $20 \times 0.10 = \$2$						
Contract Multiplier (CVF)	20						
Exercise Style	N/A						



Block Eligible / Minimum Block Quantity	Yes / 50					
Exercise Price Intervals and Listings	N/A					
Termination of Trading	EWF: 3rd Friday of contract month EWFT: Business Day before 3rd Friday of contract month					
Final Settlement Increment	0.01					
Final Settlement Date	LTD					
Delivery	Financial					
Price Conventions	Clearing Price	EWF: 5894.50 EWFT: 1.10	Globex Price		EWF: 589450 EWFT: 110	MDP 3.0 Channel
	Clearing Strike	N/A	Globex Strike		N/A	Glbx Strk Scale
Information Contacts	Clearing Fees	(312) 648-5470	Products & Services		(312) 930-1000	Clearing House (Clearing Ops)
	Global Command Center (Trading Ops)	(800) 438-8616	Risk Management Dept. (Performance Bond)		(312) 648-3888	Market Regulation