



Market Surveillance

DATE: August 3, 2022

NOTICE #: MSN08-03-22B

SUBJECT: Position Limits and Large Trader Reporting Requirements in Connection with the Initial Listing of Six (6) E-mini Sector Index Futures Contracts

In connection with the listing of the Chicago Mercantile Exchange Inc. (“CME”) Six (6) E-mini Sector Index Futures Contracts (the “Contracts”) on trade date Monday, August 8, 2022 (see [SER-9019R](#)) published on July 8, 2022), please note below and in [Appendix D](#) of CME Submission No. [22-219](#) the corresponding all-month position limit (Rule 559), aggregation allocations (Rule 559.D) and reportable level (Rule 561) for the contract.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	All Month Aggregate Into Futures Equivalent Leg (1)	All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
<u>E-mini S&P Regional Banks Select Industry Index Futures</u>	<u>369</u>	<u>SXB</u>	<u>50 Dollar * S&P Regional Banks Select Industry Index</u>	<u>25</u>	<u>SXB</u>	<u>25,000</u>
<u>E-mini S&P Insurance Select Industry Index Futures</u>	<u>369</u>	<u>SXI</u>	<u>25 Dollar * S&P Insurance Select Industry Index</u>	<u>25</u>	<u>SXI</u>	<u>25,000</u>
<u>E-mini S&P Biotechnology Select Industry Index Futures</u>	<u>369</u>	<u>SXT</u>	<u>10 Dollar * S&P Biotechnology Select Industry Index</u>	<u>25</u>	<u>SXT</u>	<u>25,000</u>
<u>E-mini S&P Oil & Gas Exploration & Production Select Industry Index Futures</u>	<u>369</u>	<u>SXO</u>	<u>25 Dollar * S&P Oil & Gas Exploration & Production Select Industry Index</u>	<u>25</u>	<u>SXO</u>	<u>25,000</u>
<u>E-mini S&P Retail Select Industry Index Futures</u>	<u>369</u>	<u>SXR</u>	<u>10 Dollar * S&P Retail Select Industry Index</u>	<u>25</u>	<u>SXR</u>	<u>25,000</u>
<u>E-mini Philadelphia Stock Exchange Semiconductor Index Futures</u>	<u>380</u>	<u>SOX</u>	<u>25 Dollar * Philadelphia Stock Exchange Semiconductor Sector Index</u>	<u>25</u>	<u>SOX</u>	<u>25,000</u>

Effective trade date Monday, August 8, 2022, and pending all relevant CFTC regulatory review periods, the [CME Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations and Special Notices Section of Chapter 5 of the CME Rulebook will be amended in accordance with the Submission.

The commodity codes are provided for the Clearing Members that file reports pursuant to Rule 561.A. in a machine-readable format.

Please refer questions on this subject to:

Market Regulation

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