



Market Surveillance

DATE: March 15, 2023

NOTICE #: MSN03-15-23B

SUBJECT: Position Limits and Large Trader Reporting Requirements in Connection with the Initial Listing of Micro E-mini S&P MidCap 400 Index Futures and Micro E-mini S&P SmallCap 600 Index Futures Contracts

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME") Micro E-mini S&P MidCap 400 Index Futures and Micro E-mini S&P SmallCap 600 Index Futures contracts (the "Contracts") on trade date Monday, March 20, 2023 (see [SER-9150](#) published on February 21, 2023), please note below and in [Appendix C](#) of CME Submission No. [23-065](#) the corresponding position limits (Rule 559), aggregation allocations (Rule 559.D) and reportable levels (Rule 561) for the contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	All Month Aggregate Into Futures Equivalent Leg (1)	All Month Aggregate Into Ratio Leg (1)	All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
<u>Micro E-mini S&P MidCap 400 Index Futures</u>	<u>381</u>	<u>MMC</u>	<u>10 Dollar * S&P MidCap 400 Index</u>	<u>25</u>	<u>ME</u>	<u>10 MMC : 1 ME</u>	<u>125,000</u>
<u>Micro E-mini S&P SmallCap 600 Index Futures</u>	<u>382</u>	<u>MSC</u>	<u>10 Dollar * S&P SmallCap 600 Index</u>	<u>25</u>	<u>SMC</u>	<u>10 MSC : 1 SMC</u>	<u>125,000</u>

Effective trade date Monday, March 20, 2023, 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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