



Market Surveillance

DATE: January 24, 2024

NOTICE #: MSN01-24-24

SUBJECT: Amendments to the CME, CBOT, NYMEX, and COMEX Event Contracts

Effective on trade date Monday, January 29, 2024 (pending all relevant CFTC regulatory review periods), the Chicago Mercantile Exchange Inc. (“CME”), The Board of Trade of the City of Chicago, Inc. (“CBOT”), New York Mercantile Exchange, Inc. (“NYMEX”), and Commodity Exchange, Inc. (“COMEX”) (collectively, the “Exchanges”) will make amendments to the CME, CBOT, NYMEX and COMEX Event Contracts as noted in [Exhibit B](#) of CME, CBOT, NYMEX, and COMEX Submission No. [24-001](#).

(**bold/underline** indicates addition; ~~strikethrough~~ indicates deletion)

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Single Month Aggregate Into Futures Equivalent Leg (1)	Single Month Accountability Level Leg (1) / Leg (2)
Event Contracts on E-mini Standard and Poor's 500 Stock Price Index Futures	23	ECES	20 <u>100</u> U.S. Dollar	n/a <u>25</u>	ECES	12,500 <u>2,500</u>
Event Contracts on E-mini Nasdaq-100 Index Futures	23	ECNQ	20 <u>100</u> U.S. Dollar	n/a <u>25</u>	ECNQ	12,500 <u>2,500</u>
Event Contracts on E-mini Russell 2000 Index Futures	23	ECRT	20 <u>100</u> U.S. Dollar	n/a	ECRT	12,500 <u>2,500</u>
Event Contracts on Euro/U.S. Dollar (EUR/USD) Futures	23	EC6E	20 <u>100</u> U.S. Dollar	n/a	EC6E	12,500 <u>2,500</u>
Event Contracts on Bitcoin Futures	23	ECBT	20 <u>100</u> U.S. Dollar	n/a	ECBT	12,500 <u>2,500</u>
Event Contracts on E-mini Dow Jones Industrial Average Index Futures	23	ECYM	20 <u>100</u> U.S. Dollar	n/a	ECYM	12,500 <u>2,500</u>
Event Contracts on Light Sweet Crude Oil Futures	23	ECCL	20 <u>100</u> U.S. Dollar	n/a	ECCL	12,500 <u>2,500</u>

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Single Month Aggregate Into Futures Equivalent Leg (1)	Single Month Accountability Level Leg (1) / Leg (2)
Event Contracts on Henry Hub Natural Gas Futures	23	ECNG	20 100 U.S. Dollar	n/a	ECNG	12,500 2,500
Event Contracts on Gold Futures	23	ECGC	20 100 U.S. Dollar	n/a	ECGC	12,500 2,500
Event Contracts on Silver Futures	23	ECSI	20 100 U.S. Dollar	n/a	ECSI	12,500 2,500
Event Contracts on Copper Futures	23	ECHG	20 100 U.S. Dollar	n/a	ECHG	12,500 2,500

Effective on trade date Monday, January 29, 2024, and pending all relevant CFTC regulatory review periods, the [CME Position Limit, Position Accountability and Reportable Level Table](#), [CBOT Position Limit, Position Accountability and Reportable Level Table](#), and [NYMEX and COMEX Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations & Special Notices Section of Chapter 5 of the CME, CBOT, NYMEX and COMEX Rulebooks will be amended in accordance with the CME, CBOT, NYMEX and COMEX Submissions.

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

Please refer questions on this subject to:

Surveillance:
William Lange William.Lange@cmegroup.com +1 312 341-7757

Surveillance:
Thomas Dixon Thomas.Dixon@cmegroup.com +1 212 299-2901

Large Trader Reporting:
Sandra Valtierra Sandra.Valtierra@cmegroup.com +1 312 347-4137