



## Market Surveillance

**DATE:** February 21, 2024

**NOTICE #:** MSN02-21-24B

**SUBJECT:** Position Limit and Large Trader Reporting Requirements in Connection with the Initial Listing of E-mini S&P 500 Equal Weight Index Futures Contract

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME") E-mini S&P 500 Equal Weight Index Futures (the "Contract") on trade date Monday, February 26, 2024 (see [SER-9325](#) published on February 1, 2024), please note below and in [Appendix B](#) of CME Submission No. [24-047](#) the position limit (Rule 559), aggregation allocation (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)
E-mini S&P 500 Equal Weight Index Futures	378	EWF	20 Dollar * S&P 500 Equal Weight Index	25	EWF	300,000

Effective trade date Monday, February 26, 2024, 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 code is 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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