



Market Surveillance

DATE: March 13, 2024

NOTICE #: MSN03-13-24

SUBJECT: Position Limits, Accountability Levels, and Large Trader Reporting Requirements in Connection with the Initial Listing of the Micro Bitcoin Euro Futures and Micro Ether Euro Futures Contracts

In connection with the initial listing of the Chicago Mercantile Exchange Inc.'s ("CME") Micro Bitcoin Euro Futures and Micro Ether Euro Futures contracts (the "Contracts") on trade date Monday, March 18, 2024 (see [SER-9331](#) published on February 20, 2024), please note in [Appendix B](#) of CME Submission No. [24-007](#) the spot-month position limits (Rule 559), accountability levels (Rule 560), aggregation allocations, and reportable levels (Rule 561) for the contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Spot, Single, & All Month Aggregate Into Futures Equivalent Leg (1)	Spot, Single, & All Month Aggregate Into Ratio Leg (1)	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1)/ Leg (2)	Single Month & All Month Accountability Levels Leg (1) / Leg (2)
Micro Bitcoin Euro Futures	448	EBM	0.1 Bitcoin	1	BTC	50 EBM : 1 BTC	4,000	5,000
Micro Ether Euro Futures	447	EEM	0.1 Ether	1	ETH	500 EEM : 1 ETH	8,000	20,000

Effective trade date Monday, March 18, 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 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

Surveillance:
William Lange

William.Lange@cme.com

+1 312 341-7757

Large Trader Reporting:
Sandra Valtierra

Sandra.Valtierra@cme.com

+1 312 347-4137