



Market Surveillance

DATE: March 29, 2017

NOTICE #: MSN03-29-17

SUBJECT: All Month Limits and Large Trader Reporting Requirements in Connection with the Initial Listing of Monday Weekly Options on Standard and Poor's 500 Stock Price Index Futures and E-mini Standard and Poor's 500 Stock Price Index Futures Contracts

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") Monday Weekly Options on Standard and Poor's 500 Stock Price Index Futures and E-mini Standard and Poor's 500 Stock Price Index Futures contracts on trade date Monday, April 3, 2017 (see [SER-7865](#) published March 8, 2017), please note below and in [Appendix B](#) of CME Submission No. [17-080](#), the aggregation allocations (CME Rule 559.D.), all month position limits (CME Rule 559) and reportable levels (CME Rule 561.B.) for the new, European-style exercise, option contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Aggregate Into Futures Equivalent	Aggregate Into Ratio	All Month Limit (In Net Futures Equivalents)
Monday Weekly Options on Standard and Poor's 500 Stock Price Index Futures - Week 1 (European-Style)	351A	S1A	250 Dollar * S&P 500 Index	25	SP	1 S1A : 1 SP	60,000
Monday Weekly Options on Standard and Poor's 500 Stock Price Index Futures - Week 2 (European-Style)	351A	S2A	250 Dollar * S&P 500 Index	25	SP	1 S2A : 1 SP	60,000
Monday Weekly Options on Standard and Poor's 500 Stock Price Index Futures - Week 3 (European-Style)	351A	S3A	250 Dollar * S&P 500 Index	25	SP	1 S3A : 1 SP	60,000
Monday Weekly Options on Standard and Poor's 500 Stock Price Index Futures - Week 4 (European-Style)	351A	S4A	250 Dollar * S&P 500 Index	25	SP	1 S4A : 1 SP	60,000
Monday Weekly Options on Standard and Poor's 500 Stock Price Index Futures - Week 5 (European-Style)	351A	S5A	250 Dollar * S&P 500 Index	25	SP	1 S5A : 1 SP	60,000

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Aggregate Into Futures Equivalent	Aggregate Into Ratio	All Month Limit (In Net Futures Equivalents)
Monday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1 (European-Style)	358A	E1A	50 Dollar * S&P 500 Index	25	SP	5 E1A : 1 SP	60,000
Monday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 2 (European-Style)	358A	E2A	50 Dollar * S&P 500 Index	25	SP	5 E2A : 1 SP	60,000
Monday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 3 (European-Style)	358A	E3A	50 Dollar * S&P 500 Index	25	SP	5 E3A : 1 SP	60,000
Monday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 4 (European-Style)	358A	E4A	50 Dollar * S&P 500 Index	25	SP	5 E4A : 1 SP	60,000
Monday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 5 (European-Style)	358A	E5A	50 Dollar * S&P 500 Index	25	SP	5 E5A : 1 SP	60,000

Effective trade date April 3, 2017, and pending all relevant CFTC regulatory review periods, the terms and conditions of the new contracts will be updated and inserted into 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.

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

Please refer questions on this subject to:

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