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Market Surveillance

DATE: **September 21, 2016**

NOTICE #: **MSN09-21-16**

SUBJECT: **All Month Limits and Large Trader Reporting Requirements in Connection with the Initial Listing of Wednesday Weekly Options on the E-mini Standard and Poor's Stock Price Index Futures and the 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") Wednesday Weekly Options on the E-mini Standard and Poor's Stock Price Index Futures and the Standard and Poor's 500 Stock Price Index Futures contracts on trade date Monday, September 26, 2016 (see SER-7734R published September 8, 2016), please note below and in Appendix B of CME Submission No. 16-340, 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 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)
Wednesday Weekly Options on Standard and Poor's 500 Stock Price Index Futures - Week 1 (European-Style)	351A	S1C	250 Dollar * S&P 500 Index	25	SP	1 S1C : 1 SP	60,000
Wednesday Weekly Options on Standard and Poor's 500 Stock Price Index Futures - Week 2 (European-Style)	351A	S2C	250 Dollar * S&P 500 Index	25	SP	1 S2C : 1 SP	60,000
Wednesday Weekly Options on Standard and Poor's 500 Stock Price Index Futures - Week 3 (European-Style)	351A	S3C	250 Dollar * S&P 500 Index	25	SP	1 S3C : 1 SP	60,000
Wednesday Weekly Options on Standard and Poor's 500 Stock Price Index Futures - Week 4 (European-Style)	351A	S4C	250 Dollar * S&P 500 Index	25	SP	1 S4C : 1 SP	60,000
Wednesday Weekly Options on Standard and Poor's 500 Stock Price Index Futures - Week 5 (European-Style)	351A	S5C	250 Dollar * S&P 500 Index	25	SP	1 S5C : 1 SP	60,000
Wednesday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 1 (European-Style)	358A	E1C	50 Dollar * S&P 500 Index	25	SP	5 E1C : 1 SP	60,000
Wednesday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 2 (European-Style)	358A	E2C	50 Dollar * S&P 500 Index	25	SP	5 E2C : 1 SP	60,000
Wednesday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 3 (European-Style)	358A	E3C	50 Dollar * S&P 500 Index	25	SP	5 E3C : 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)
Wednesday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 4 (European-Style)	358A	E4C	50 Dollar * S&P 500 Index	25	SP	5 E4C : 1 SP	60,000
Wednesday Weekly Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Week 5 (European-Style)	358A	E5C	50 Dollar * S&P 500 Index	25	SP	5 E5C : 1 SP	60,000

Effective trade date September 26, 2016, 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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