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DATE: **June 26, 2017**

NOTICE #: **MSN06-26-17**

SUBJECT: **All Month Limits and Large Trader Reporting Requirements in Connection with the Initial Listing of the E-mini Russell 2000 Index Futures and Options, E-mini Russell 2000 Growth Index Futures and E-mini Russell 2000 Value Index Futures Contracts**

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") E-mini® Russell 2000® Index Futures, E-mini® Russell 2000® Growth Index Futures, E-mini® Russell 2000® Value Index Futures, and Options on E-mini® Russell 2000® Index Futures on trade date Monday, July 10, 2017 (see SER-7877R published April 27, 2017), please note below and in Appendix A of CME Submission No. 17-262 the updated all month position limits (CME Rule 559), aggregation allocations (CME Rule 559.D.) and reportable levels (CME Rule 561.B.) for the E-mini® Russell 2000® Index Futures and Options on E-mini® Russell 2000® Index Futures Contracts. CME Submission No. 17-262 supersedes CME Submission 17-110 in connection with the self-certification of the all month position limits for the E-mini® Russell 2000® Index Futures and Options.

Additionally, please note below and in Appendix E of CME Submission No. 17-110 the all month position limits (CME Rule 559), aggregation allocations (CME Rule 559.D.) and reportable levels (CME Rule 561.B.) for the E-mini® Russell 2000® Growth Index Futures and E-mini® Russell 2000® Value Index Futures.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Type	Reporting Level	All Month Aggregate Into Futures Equivalent	All Month Aggregate Into Ratio	All Month Limit (In Net Futures Equivalents)
E-mini® Russell 2000® Index Futures	393	RTY	50 Dollar * Russell 2000® Index	Futures	100	RTY	--	120,000
Options on E-mini® Russell 2000® Index Futures	393A	RTO	50 Dollar * Russell 2000® Index	Am. Option	100	RTY	1 RTO: 1 RTY	120,000
Weekly Options on E-mini® Russell 2000® Index Futures - Week 1	393A	R1E	50 Dollar * Russell 2000® Index	Eu. Option	100	RTY	1 R1E : 1 RTY	120,000
Weekly Options on E-mini® Russell 2000® Index Futures - Week 2	393A	R2E	50 Dollar * Russell 2000® Index	Eu. Option	100	RTY	1 R2E : 1 RTY	120,000

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Type	Reporting Level	All Month Aggregate Into Futures Equivalent	All Month Aggregate Into Ratio	All Month Limit (In Net Futures Equivalents)
Weekly Options on E-mini® Russell 2000® Index Futures - Week 3	393A	R3E	50 Dollar * Russell 2000® Index	Eu. Option	100	RTY	1 R3E : 1 RTY	120,000
Weekly Options on E-mini® Russell 2000® Index Futures - Week 4	393A	R4E	50 Dollar * Russell 2000® Index	Eu. Option	100	RTY	1 R4E : 1 RTY	120,000
Options on E-mini® Russell 2000® Index Futures - End-of-Month	393A	RTM	50 Dollar * Russell 2000® Index	Eu. Option	100	RTY	1 RTM : 1 RTY	120,000
E-mini® Russell 2000® Growth Index Futures	394	R2G	50 Dollar * Russell 2000® Growth Index	Futures	100	R2G	--	60,000
E-mini® Russell 2000® Value Index Futures	395	R2V	50 Dollar * Russell 2000® Value Index	Futures	100	R2V	--	60,000

Effective trade date July 10, 2017, 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 CME Submission.

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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