



Market Surveillance

DATE: November 15, 2017

NOTICE #: MSN11-15-17

SUBJECT: All Month Limits and Large Trader Reporting Requirements in Connection with the Initial Listing of the European Style E-mini® S&P 400 Weekly Option Contracts

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") European Style E-mini® S&P 400 Weekly Options on trade date Monday, November 20, 2017 (see [SER-7981](#) published October 23, 2017), please note below and in [Exhibit B](#) of CME Submission No. [17-324](#), the aggregation allocations (CME Rule 559.D.), all month position limits (CME Rule 559) and reportable levels (CME Rule 561.B.) for the new option contracts.

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)
European Style E-mini® S&P 400 Weekly Options	362A	ME3	100 Dollar * S&P MidCap 400 Index	Eu. Option	25	ME	1 ME3 : 1 ME	25,000

Effective trade date November 20, 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:

Market Regulation

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