



Market Surveillance

DATE: September 5, 2018

NOTICE #: MSN09-05-18

SUBJECT: Position Limit and Large Trader Reporting Requirements in Connection with the Initial Listing of the E-mini Standard and Poor's Communication Services Select Sector Index Futures Contract

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") E-mini Standard and Poor's Communication Services Select Sector™ Index Futures Contract (the "Contract") on trade date Monday, September 10, 2018 (see [SER-8207R](#) published August 21, 2018), please note below and in [Appendix B](#) of CME Submission No. [18-316](#) the updated all month position limits (CME Rule 559), aggregation allocations (CME Rule 559.D.) and reportable levels (CME Rule 561.B.) for the Contract.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Type	Reporting Level	Aggregate Into Futures Equivalent	All Month Position Limit (In Net Futures Equivalents)
E-mini Standard and Poor's Communication Services Select Sector Index Futures	369	XAZ	\$250 * S&P Communication Services Select Sector Index	Futures	25	XAZ	25,000

Effective trade date September 10, 2018, 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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