CME Group
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Market Surveillance

DATE: **November 13, 2018**

NOTICE #: **MSN11-13-18B**

SUBJECT: **Amendments to Increase the Position Limits of the E-mini Nasdaq-100 Index Futures, E-mini Standard and Poor's MidCap 400 Stock Price Index Futures and Associated Option Contracts**

Beginning with the December 2018 contract month and beyond, the Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will increase the all month position limits of the E-mini Nasdaq-100 Index® Futures, E-mini Standard and Poor's MidCap 400® Stock Price Index Futures, and associated option contracts (the "Contracts") as noted below and in Exhibit A of CME Submission No. 18-434.

(bold/underline indicates addition; strikethrough indicates deletion)

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Aggregate Into Futures Equivalent	Aggregate Into Ratio	All Month Limit (In Net Futures Equivalents)
E-mini NASDAQ 100 Index Futures	359	NQ	20 Dollar * NASDAQ 100 Index	NQ	--	~~50000~~ **<u>250,000</u>**
E-mini Standard and Poor's Midcap 400 Stock Price Index Futures	362	ME	100 Dollar * S&P MidCap 400 Index	ME	--	~~25000~~ **<u>125,000</u>**
Options on E-mini NASDAQ 100 Index Futures	359A	NQ	20 Dollar * NASDAQ 100 Index	NQ	--	~~50000~~ **<u>250,000</u>**
Options on E-mini NASDAQ 100 Index Futures - End-of-Month (European-Style)	359A	QNE	20 Dollar * NASDAQ 100 Index	NQ	1 QNE : 1 NQ	~~50000~~ **<u>250,000</u>**
Weekly Options on E-mini NASDAQ 100 Index Futures - Week 1 (European-Style)	359A	QN1	20 Dollar * NASDAQ 100 Index	NQ	1 QN1 : 1 NQ	~~50000~~ **<u>250,000</u>**
Weekly Options on E-mini NASDAQ 100 Index Futures - Week 2 (European-Style)	359A	QN2	20 Dollar * NASDAQ 100 Index	NQ	1 QN2 : 1 NQ	~~50000~~ **<u>250,000</u>**
Weekly Options on E-mini NASDAQ 100 Index Futures - Week 3 (European-Style)	359A	QN3	20 Dollar * NASDAQ 100 Index	NQ	1 QN3 : 1 NQ	~~50000~~ **<u>250,000</u>**
Weekly Options on E-mini NASDAQ 100 Index Futures - Week 4 (European-Style)	359A	QN4	20 Dollar * NASDAQ 100 Index	NQ	1 QN4 : 1 NQ	~~50000~~ **<u>250,000</u>**
Options on E-mini Standard & Poor's Midcap 400 Stock Price Index Futures	362A	ME	100 Dollar * S&P MidCap 400 Index	ME	--	~~25000~~ **<u>125,000</u>**
European Style E-mini® S&P400 Weekly Options	362A	ME3	100 Dollar * S&P MidCap 400 Index	ME	1 ME3 : 1 ME	~~25000~~ **<u>125,000</u>**

Effective on trade date November 19, 2018, and pending all relevant CFTC regulatory review periods, the CME Position Limit, Position Accountability and Reportable Level Table located in the Interpretations & 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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