



## Market Surveillance

**DATE:** March 3, 2021

**NOTICE #:** MSN03-03-21

**SUBJECT:** Position Limit and Large Trader Reporting Requirements in Connection with the Initial Listing of the Options on Standard and Poor's 500 Stock Price Index Futures – Quarterly PM (European-Style) Contract

In connection with the listing of the Chicago Mercantile Exchange Inc. ("CME") Options on the Standard and Poor's 500 Stock Price Index Futures – Quarterly PM (European-Style) contract (the "Contract") on trade date Monday, March 8, 2021 (see [SER-8719R](#) published February 19, 2021), please note below and in [Exhibit B](#) of CME Submission No. [21-070](#) the corresponding all-month position limit (Rule 559), aggregation allocations (Rule 559.D) and reportable level (Rule 561) for the Options.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	All Month Aggregate Into Futures Equivalent Leg (1)	All Month Aggregate Into Ratio Leg (1)	All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
<u>Options on Standard and Poor's 500 Stock Price Index Futures - Quarterly PM (European-Style)</u>	<u>351A</u>	<u>YPC</u>	<u>250 Dollar * S&amp;P 500 Index</u>	<u>100</u>	<u>SP</u>	<u>1 YPC : 1 SP</u>	<u>60,000</u>

Effective trade date Monday, March 8, 2021, 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 Rulebooks will be amended in accordance with the Submission.

The commodity code is provided for the Clearing Members that file reports pursuant to Rule 561.A. in a machine-readable format.

Please refer questions on this subject to:

### Market Regulation

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