

Market Surveillance

DATE: April 7, 2021

NOTICE #: MSN04-07-21B

SUBJECT: Position Limit and Large Trader Reporting Requirements in Connection with the Initial Listing of European Style Wednesday Weekly and Monday Weekly Options Contracts on E-mini Nasdaq-100 Index© Futures

In connection with the listing of the Chicago Mercantile Exchange Inc. ("CME") European Style Wednesday Weekly and Monday Weekly Options Contracts on E-mini Nasdaq-100 Index Futures (the "Contracts") on trade date Monday, April 12, 2021 (see [SER-8731](#) published on March 17, 2021), please note below and in [Appendix B](#) of CME Submission No. [21-102](#) the corresponding all-month position limit (Rule 559), aggregation allocations (Rule 559.D) and reportable levels (Rule 561) for the Contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Type	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>Monday Weekly Options on E-mini NASDAQ 100 Index Futures - Week 1 (European-Style)</u>	<u>359A</u>	<u>Q1A</u>	<u>20 Dollar * NASDAQ 100 Index</u>	<u>Eu. Option</u>	<u>25</u>	<u>NQ</u>	<u>1 Q1A : 1 NQ</u>	<u>250,000</u>
<u>Monday Weekly Options on E-mini NASDAQ 100 Index Futures - Week 2 (European-Style)</u>	<u>359A</u>	<u>Q2A</u>	<u>20 Dollar * NASDAQ 100 Index</u>	<u>Eu. Option</u>	<u>25</u>	<u>NQ</u>	<u>1 Q2A : 1 NQ</u>	<u>250,000</u>
<u>Monday Weekly Options on E-mini NASDAQ 100 Index Futures - Week 3 (European-Style)</u>	<u>359A</u>	<u>Q3A</u>	<u>20 Dollar * NASDAQ 100 Index</u>	<u>Eu. Option</u>	<u>25</u>	<u>NQ</u>	<u>1 Q3A : 1 NQ</u>	<u>250,000</u>
<u>Monday Weekly Options on E-mini NASDAQ 100 Index Futures - Week 4 (European-Style)</u>	<u>359A</u>	<u>Q4A</u>	<u>20 Dollar * NASDAQ 100 Index</u>	<u>Eu. Option</u>	<u>25</u>	<u>NQ</u>	<u>1 Q4A : 1 NQ</u>	<u>250,000</u>
<u>Monday Weekly Options on E-mini NASDAQ 100 Index Futures - Week 5 (European-Style)</u>	<u>359A</u>	<u>Q5A</u>	<u>20 Dollar * NASDAQ 100 Index</u>	<u>Eu. Option</u>	<u>25</u>	<u>NQ</u>	<u>1 Q5A : 1 NQ</u>	<u>250,000</u>
<u>Wednesday Weekly Options on E-mini NASDAQ 100 Index Futures - Week 1 (European-Style)</u>	<u>359A</u>	<u>Q1C</u>	<u>20 Dollar * NASDAQ 100 Index</u>	<u>Eu. Option</u>	<u>25</u>	<u>NQ</u>	<u>1 Q1C : 1 NQ</u>	<u>250,000</u>
<u>Wednesday Weekly Options on E-mini NASDAQ 100 Index Futures - Week 2 (European-Style)</u>	<u>359A</u>	<u>Q2C</u>	<u>20 Dollar * NASDAQ 100 Index</u>	<u>Eu. Option</u>	<u>25</u>	<u>NQ</u>	<u>1 Q2C : 1 NQ</u>	<u>250,000</u>

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<u>Wednesday Weekly Options on E-mini NASDAQ 100 Index Futures - Week 3 (European-Style)</u>	<u>359A</u>	<u>Q3C</u>	<u>20 Dollar * NASDAQ 100 Index</u>	<u>Eu. Option</u>	<u>25</u>	<u>NQ</u>	<u>1 Q3C : 1 NQ</u>	<u>250,000</u>
<u>Wednesday Weekly Options on E-mini NASDAQ 100 Index Futures - Week 4 (European-Style)</u>	<u>359A</u>	<u>Q4C</u>	<u>20 Dollar * NASDAQ 100 Index</u>	<u>Eu. Option</u>	<u>25</u>	<u>NQ</u>	<u>1 Q4C : 1 NQ</u>	<u>250,000</u>
<u>Wednesday Weekly Options on E-mini NASDAQ 100 Index Futures - Week 5 (European-Style)</u>	<u>359A</u>	<u>Q5C</u>	<u>20 Dollar * NASDAQ 100 Index</u>	<u>Eu. Option</u>	<u>25</u>	<u>NQ</u>	<u>1 Q5C : 1 NQ</u>	<u>250,000</u>

Effective trade date Monday, April 12, 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 codes are 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:

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