



Market Surveillance

DATE: May 19, 2021

NOTICE #: MSN05-19-21B

SUBJECT: Position Limit and Large Trader Reporting Requirements in Connection with the Initial Listing of the E-mini S&P Europe 350 ESG Index Futures Contract

In connection with the listing of the Chicago Mercantile Exchange Inc. ("CME") E-mini S&P Europe 350 ESG Index Futures contract (the "Contract") on trade date Monday, May 24, 2021 (see [SER-8762](#) published on April 28, 2021), please note below and in [Exhibit B](#) of CME Submission No. [21-179](#) the corresponding all-month position limit (Rule 559), aggregation allocations (Rule 559.D) and reportable level (Rule 561) for the contract.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	All Month Aggregate Into Futures Equivalent Leg (1)	All Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
<u>E-mini S&P Europe 350 ESG Index Futures</u>	<u>367</u>	<u>E3G</u>	<u>500 EUR * S&P Europe 350 ESG Index</u>	<u>100</u>	<u>E3G</u>	<u>300,000</u>

Effective trade date Monday, May 24, 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 Rulebook 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:

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