



## Market Surveillance

**DATE:** June 23, 2021

**NOTICE #:** MSN06-23-21B

**SUBJECT:** Position Limit and Large Trader Reporting Requirements in Connection with the Initial Listing of the Options on E-mini 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 E-mini Standard and Poor's 500 Stock Price Index Futures – Quarterly PM (European-Style) contract (the “contract”) on trade date Monday, June 28, 2021 (see [SER-8784](#) published on June 2, 2021), please note below and in [Exhibit B](#) of CME Submission No. [21-238](#) the corresponding all-month position limit (Rule 559), aggregation allocations (Rule 559.D) and reportable levels (Rule 561) for the contract.

| 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>Options on E-mini Standard and Poor's 500 Stock Price Index Futures - Quarterly PM (European-Style)</u> | <u>358A</u>  | <u>EYC</u>     | <u>50 Dollar * S&amp;P 500 Index</u> | <u>Eu. Option</u> | <u>100</u>      | <u>SP</u>   | <u>5 EYC : 1 SP</u>                    | <u>60,000</u>  |

Effective trade date Monday, June 28, 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:

### Market Regulation

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