



Market Surveillance

DATE: September 29, 2021

NOTICE #: MSN09-29-21B

SUBJECT: Initial Listing of Monday and Wednesday Weekly Options on E-mini Russell 2000 Index Futures (European Style) Contracts

In connection with the initial listing of the Chicago Mercantile Exchange Inc. ("CME") Monday and Wednesday Weekly Options on E-mini Russell 2000 Index Futures (European Style) (Week 1 through Week 5) Contracts (the "contracts") on trade date Monday, October 4, 2021 (see [SER-8854R](#) published on September 15, 2021), please note below and in [Appendix B](#) of CME Submission No. [21-376](#) 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® Russell 2000® Index Futures - Week 1 (European-Style)</u>	<u>393A</u>	<u>R1A</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R1A : 1 RTY</u>	<u>120,000</u>
<u>Monday Weekly Options on E-mini® Russell 2000® Index Futures - Week 2 (European-Style)</u>	<u>393A</u>	<u>R2A</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R2A : 1 RTY</u>	<u>120,000</u>
<u>Monday Weekly Options on E-mini® Russell 2000® Index Futures - Week 3 (European-Style)</u>	<u>393A</u>	<u>R3A</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R3A : 1 RTY</u>	<u>120,000</u>
<u>Monday Weekly Options on E-mini® Russell 2000® Index Futures - Week 4 (European-Style)</u>	<u>393A</u>	<u>R4A</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R4A : 1 RTY</u>	<u>120,000</u>

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<u>Monday Weekly Options on E-mini® Russell 2000® Index Futures - Week 5 (European-Style)</u>	<u>393A</u>	<u>R5A</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R5A : 1 RTY</u>	<u>120,000</u>
<u>Wednesday Weekly Options on E-mini® Russell 2000® Index Futures - Week 1 (European-Style)</u>	<u>393A</u>	<u>R1C</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R1C : 1 RTY</u>	<u>120,000</u>
<u>Wednesday Weekly Options on E-mini® Russell 2000® Index Futures - Week 2 (European-Style)</u>	<u>393A</u>	<u>R2C</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R2C : 1 RTY</u>	<u>120,000</u>
<u>Wednesday Weekly Options on E-mini® Russell 2000® Index Futures - Week 3 (European-Style)</u>	<u>393A</u>	<u>R3C</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R3C : 1 RTY</u>	<u>120,000</u>
<u>Wednesday Weekly Options on E-mini® Russell 2000® Index Futures - Week 4 (European-Style)</u>	<u>393A</u>	<u>R4C</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R4C : 1 RTY</u>	<u>120,000</u>
<u>Wednesday Weekly Options on E-mini® Russell 2000® Index Futures - Week 5 (European-Style)</u>	<u>393A</u>	<u>R5C</u>	<u>50 Dollar * Russell 2000® Index</u>	<u>Eu. Option</u>	<u>100</u>	<u>RTY</u>	<u>1 R5C : 1 RTY</u>	<u>120,000</u>

Effective trade date Monday, October 4, 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 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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