



Market Surveillance

DATE: September 7, 2022

NOTICE #: MSN09-07-22

SUBJECT: Position Limit, Accountability Levels, and Large Trader Reporting Requirements in Connection with the Initial Listing of the Options on Ether Futures Contract

In connection with the initial listing of the Chicago Mercantile Exchange Inc. (“CME”) Options on Ether Futures contract (the “Contract”) on trade date Monday, September 12, 2022 (see [SER-9041](#) published on August 18, 2022), please note in [Appendix B](#) of CME Submission No. [22-328](#) the spot-month position limit (Rule 559), accountability levels (Rule 560), aggregation allocation (Rule 559.D) and reportable level (Rule 561) for the contract.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Spot Month, Single Month, & All Month Aggregate Into Futures Equivalent Leg (1)	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1)/ Leg (2)	Single Month & All Month Accountability Levels Leg (1) / Leg (2)
<u>Options on Ether Futures</u>	<u>349A</u>	<u>ETH</u>	<u>50 Ether</u>	<u>1</u>	<u>ETH</u>	<u>8,000</u>	<u>20,000</u>

Effective trade date Monday, September 12, 2022, 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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