



Market Surveillance

DATE: February 8, 2023

NOTICE #: MSN02-08-23

SUBJECT: Position Limits and Large Trader Reporting Requirements in Connection with the Initial Listing of Monday, Tuesday, Wednesday, and Thursday Weekly Options on Micro E-mini S&P 500 Index Futures and Micro E-mini Nasdaq-100 Index Futures Contracts

In connection with the initial listing of the Chicago Mercantile Exchange Inc.'s ("CME") Monday, Tuesday, Wednesday, and Thursday Weekly Options on Micro E-mini S&P 500 Index Futures and Micro E-mini Nasdaq-100 Index Futures Contracts (the "Contracts") on trade date Monday, February 13, 2023 (see [SER-9125](#), published on January 17, 2023), please note in [Appendix C](#) of CME Submission No. [23-002](#) the corresponding all-month position limits (Rule 559), aggregation allocations (Rule 559.D) and reportable levels (Rule 561) for the contracts.

Effective trade date Monday, February 13, 2023, 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:

Market Regulation

Surveillance:

William Lange

William.Lange@cmegroup.com

+1 312 341-7757

Large Trader Reporting:

Sandra Valtierra

Sandra.Valtierra@cmegroup.com

+1 312 347-4137