

Market Surveillance

DATE: December 1, 2021

NOTICE #: MSN12-01-21

SUBJECT: Position Limit, Accountability Levels, and Large Trader Reporting

Requirements in Connection with the Initial Listing of the Micro Ether

Futures Contract

In connection with the listing of the Chicago Mercantile Exchange Inc. ("CME") Micro Ether Futures (the "Contract") on trade date Monday, December 6, 2021 (see <u>SER-8874R</u> published November 3, 2021), please note below and in <u>Exhibit B</u> of CME Submission <u>21-477</u> the corresponding spot-month position limit (Rule 559), accountability levels (Rule 560), aggregation allocations (Rule 559.D) and reportable level (Rule 561) for the contract.

(bold, underline indicates addition; strikethrough indicates deletion)

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Spot Month, Single Month, & All Month Aggregate Into Futures Equivalent Leg (1)	Spot-Month, Single Month, & All Month Aggregate Into Ratio Leg (1)	Initial Spot- Month Limit (In Net Futures Equivalents) Leg (1)/ Leg (2)	Single Month & All Month Accountability Levels Leg (1) / Leg (2)
Micro Ether Futures	<u>347</u>	<u>MET</u>	0.1 Ether	<u>1</u>	<u>eth</u>	500 MET : 1 ETH	8,000	20,000

Effective trade date December 6, 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

Surveillance:

William Lange <u>William.Lange@cmegroup.com</u> +1 312 341-7757

Large Trader Reporting:

Sandra Valtierra Sandra. Valtierra comegroup.com +1 312 347-4137