Market Surveillance

DATE: **February 19, 2020**

NOTICE #: **MSN02-19-20**

SUBJECT: **Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Weekly Monday Options on British Pound/U.S. Dollar (GBP/USD) Futures, Canadian Dollar/U.S. Dollar (CAD/USD) Futures, Japanese Yen/U.S. Dollar (JPY/USD) Futures, Australian Dollar/U.S. Dollar (AUD/USD) Futures and Euro/U.S. Dollar (EUR/USD) Futures Contracts**

In connection with the listing of the Chicago Mercantile Exchange Inc. ("CME") Weekly Monday Options on British Pound/U.S. Dollar (GBP/USD) Futures, Canadian Dollar/U.S. Dollar (CAD/USD) Futures, Japanese Yen/U.S. Dollar (JPY/USD) Futures, Australian Dollar/U.S. Dollar (AUD/USD) Futures and Euro/U.S. Dollar (EUR/USD) Futures contracts (the "Options") on trade date Monday, February 24, 2020 (see SER-8528 published January 28, 2020), please note in Appendix C of CME Submission No. 20-057, the corresponding single month and all month position accountability levels (CME Rule 560), aggregation allocations (CME Rule 559.D) and reportable levels (CME Rule 561.B) for the Options contracts.

Effective trade date Monday February 24, 2020, 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 Rulebooks 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

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