



## Market Surveillance

**DATE:** August 3, 2016

**NOTICE #:** MSN08-03-16

**SUBJECT:** Large Trader Requirements. Listing of Weekly, Monthly, and Quarterly European-Style Options with 2 PM CT Fix on Six (6) FX Futures Contracts

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In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") weekly, monthly, and quarterly European-Style options with 2:00 pm Central Time ("CT") fix price on the Australian Dollar/US Dollar ("AUD/USD"), British Pound/US Dollar ("GBP/USD"), Canadian Dollar/US Dollar ("CAD/USD"), Euro/US Dollar ("EUR/USD"), Japanese Yen/US Dollar ("JPY/USD") and Swiss Franc/US Dollar ("CHF/USD") futures contracts on trade date Monday, August 8, 2016 (see [SER-7688](#) published July 13, 2016), please note in [Appendix I](#) of CFTC Submission #[16-277](#), the aggregation allocations (CME Rule 559.D.), single month and all month position accountability levels (CME Rule 560) and reportable levels (CME Rule 561.B.) for the new option contracts.

The new options will exercise into the nearest quarterly futures contract on the last trading day of the contract month based upon the 2:00 pm CT fix price of the underlying futures contract.

Effective trade date August 8, 2016, and pending all relevant CFTC regulatory review periods, the terms and conditions of the new contracts will be updated and inserted into 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.

Please refer questions on this subject to:

### Market Regulation

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