



Market Surveillance

DATE: October 25, 2017

NOTICE #: MSN10-25-17

SUBJECT: Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Wednesday Weekly Premium-Quoted and Volatility-Quoted Options on Five (5) FX Futures Contracts

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") Wednesday Weekly FX premium-quoted and volatility-quoted 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 on trade date Monday, October 30, 2017 (see [SER-8002](#) published October 5, 2017), please note in [Appendix C](#) of CME Submission No. [17-382](#), 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, European-style 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 October 30, 2017, 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 CME Submission.

The commodity codes are provided for the Clearing Members that file reports pursuant to CME Rule 561.A. in a machine-readable format.

Please refer questions on this subject to:

Market Regulation

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