



Market Surveillance

DATE: September 05, 2018

NOTICE #: MSN09-05-18B

SUBJECT: Position Limit, Accountability Level and Large Trader Reporting Requirements in Connection with the Initial Listing of the Physically-Delivered Turkish Lira (U.S. Dollar (TRY/USD) Futures Contract

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") physically-delivered Turkish Lira/U.S. Dollar (TRY/USD) Futures contract (the "Contract") on trade date Monday, September 10, 2018 (see [SER-8221](#) published August 22, 2018), please note below and in [Appendix C](#) of CME Submission No. [18-350](#) the updated position limits (CME Rule 559), aggregation allocations (CME Rule 559.D.) and reportable levels (CME Rule 561.B.) for the Contract.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Settlement	Reporting Level	Aggregate Into Futures Equivalent	Spot-Month Position Limit (In Net Futures Equivalents)	Single and All-Month Accountability Level (In Net Futures Equivalents)
Turkish Lira/U.S. Dollar (TRY/USD) Futures	273	TRL	1,000,000 Turkish Lira	Physically Delivered Futures	25	TRL	2,000	6,000

Effective trade date September 10, 2018, 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:

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