CME Group
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Market Surveillance

DATE: **October 28, 2019**

NOTICE #: **MSN10-28-19**

SUBJECT: **Elimination of the Spot-Month Position Limit of the Mexican Peso/U.S. Dollar (MXN/USD) Futures and Options Contracts**

Beginning with the December 2019 contract month and beyond, the Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will eliminate the current spot month position limit of 45,000 contracts for the Mexican Peso/U.S. Dollar (MXN/USD) futures and options contracts (the "Contracts") as noted below and in Exhibit A of CME Submission No. 19-362.

(bold/underline indicates addition; strikethrough indicates deletion)

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Aggregate Into Futures Equivalent	Aggregate Into Ratio	Spot-Month Limit (In Net Futures Equivalents)	Single and All Month Accountability Level
MXN/USD Monthly Options	256A	MP	500,000 Mexican Peso	MP	--	~~45,000~~	6,000
Mexican Peso/U.S. Dollar (MXN/USD) Futures	256	MP	500,000 Mexican Peso	MP	--	~~45,000~~	6,000
MXN/USD Weekly Friday Options - Wk 1	256A	1M	500,000 Mexican Peso	MP	1 1M : 1 MP	~~45,000~~	6,000
MXN/USD Weekly Friday Options - Wk 2	256A	2M	500,000 Mexican Peso	MP	1 2M : 1 MP	~~45,000~~	6,000
MXN/USD Weekly Friday Options - Wk 3	256A	3M	500,000 Mexican Peso	MP	1 3M : 1 MP	~~45,000~~	6,000
MXN/USD Weekly Friday Options - Wk 4	256A	4M	500,000 Mexican Peso	MP	1 4M : 1 MP	~~45,000~~	6,000
MXN/USD Weekly Friday Options - Wk 5	256A	5M	500,000 Mexican Peso	MP	1 5M : 1 MP	~~45,000~~	6,000

Effective on November 4, 2019, and pending all relevant CFTC regulatory review periods, the CME Position Limit, Position Accountability and Reportable Level Table located in the Interpretations & 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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