



Market Surveillance

DATE: November 20, 2019

NOTICE #: MSN11-20-19

SUBJECT: Position Limit, Accountability Level and Large Trader Reporting Requirements in Connection with the Initial Listing of Twenty-Two (22) Portland and Tokyo Weather Futures and Options Contracts

In connection with the listing of the Chicago Mercantile Exchange Inc. (“CME”) Degree Days Index Futures – Portland HDD/CDD contract and Pacific Rim Index Futures – Tokyo CAT contract (“the Contracts”), and their related option contracts on trade date Monday, November 25, 2019 (see [SER-8469RR](#) published November 19, 2019), please note in [Appendix G](#) of CME Submission No. [19-386](#) the corresponding accountability levels (Rule 560), aggregation allocations (Rule 559.D) and reportable levels (Rule 561) for the Contracts.

Effective trade date November 25, 2019, 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

Surveillance:

William Lange

William.Lange@cmegroup.com

+1 312 341-7757

Large Trader Reporting:

Sandra Valtierra

Sandra.Valtierra@cmegroup.com

+1 312 347-4137