



Market Surveillance

DATE: January 3, 2020

NOTICE #: MSN01-03-20

SUBJECT: Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Twenty-Four (24) Options on Three-Month SOFR Futures Contracts

In connection with the listing of the Chicago Mercantile Exchange Inc. ("CME") twenty-four (24) options on Three-Month SOFR Futures contracts (the "Options") on trade date Monday, January 6, 2020 (see [SER-8459](#) published October 15, 2019), please in [Appendix C](#) of CME Submission No. [19-366](#) the corresponding accountability levels (Rule 560), aggregation allocations (Rule 559.D) and reportable levels (Rule 561) for the Options.

Effective trade date January 6, 2020, 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:

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