



Market Surveillance

DATE: November 4, 2020

NOTICE #: MSN11-04-20

SUBJECT: Position Limits and Large Trader Reporting Requirements in Connection with the Initial Listing of the Pork Cutout Futures and Options on Pork Cutout Futures Contracts

In connection with the listing of the Chicago Mercantile Exchange Inc. ("CME") Pork Cutout Futures and Options on Pork Cutout Futures contracts (the "contracts") on trade date Monday, November 9, 2020 (see [SER-8651](#) published September 29, 2020), please note below and in [Exhibit C](#) of CME Submission [No. 20-339](#) the corresponding spot-month position limits (Rule 559), single month position limits (Rule 559), aggregation allocations (Rule 559.D) and reportable levels (Rule 561) for the contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Spot Month & Single Month Aggregate Into Futures Equivalent Leg (1)	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1)/ Leg (2)	Single Month Limit (In Net Futures Equivalents) Leg (1) / Leg (2)
Pork Cutout Futures	156	PRK	40,000 Pounds	25	PRK	350	1,000
Options on Pork Cutout Futures	156A	PRK	40,000 Pounds	25	PRK	350	1,000

Effective trade date Monday, November 9, 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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