



## Market Surveillance

**DATE:** August 24, 2022

**NOTICE #:** MSN08-24-22B

**SUBJECT: Position Limit, Accountability Levels, and Large Trader Reporting Requirements in Connection with the Initial Listing of the Bitcoin Euro Futures and Ether Euro Futures Contracts**

In connection with the listing of the Chicago Mercantile Exchange Inc. ("CME") Bitcoin Euro Futures and Ether Euro Futures for trade date Monday, August 29, 2022 (see [SER-9035](#) published August 4, 2022), please note below and in [Appendix B](#) of CME Submission [No. 22-287](#) the corresponding spot-month position limits (Rule 559), accountability levels (Rule 560), 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, & All Month Aggregate Into Futures Equivalent Leg (1)	Spot-Month, Single Month, & All Month Aggregate Into Ratio Leg (1)	Initial Spot-Month Limit (In Net Futures Equivalents) Leg (1)/ Leg (2)	Subsequent Spot-Month Limit(s) (In Net Futures Equivalents)	Single Month & All Month Accountability Level Leg (1) / Leg (2)
<u>Bitcoin Euro Futures</u>	<u>450</u>	<u>BTE</u>	<u>5 Bitcoin</u>	<u>1</u>	<u>BTC</u>	<u>1 BTE : 1 BTC</u>	<u>4,000</u>	<u>2,000</u>	<u>5,000</u>
<u>Ether Euro Futures</u>	<u>459</u>	<u>ETE</u>	<u>50 Ether</u>	<u>1</u>	<u>ETH</u>	<u>1 ETE : 1 ETH</u>	<u>8,000</u>		<u>20,000</u>

Effective trade date Monday, August 29, 2022, 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 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

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