



Market Surveillance

DATE: November 30, 2022

NOTICE #: MSN11-30-22B

SUBJECT: Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Tuesday Weekly Options and Thursday Weekly Options on Certain Foreign Exchange (FX) Futures Contracts

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME") Tuesday Weekly Options and Thursday Weekly Options on Certain Foreign Exchange (FX) Futures Contracts (the "Contracts") on trade date Monday, December 5, 2022 (see [SER-9088](#) published November 9, 2022), please note in [Appendix B](#) of CME Submission No. [22-440](#) the corresponding aggregation allocations (Rule 559.D.), single month and all-month accountability levels (Rule 560), and reportable levels (Rule 561) for the new contracts.

Effective trade date December 5, 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 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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