



Market Surveillance

DATE: May 17, 2023

NOTICE #: MSN05-17-23

SUBJECT: Position Limits, Position Accountability Levels and Large Trader Reporting Requirements in Connection with the Listing of Monday Through Friday Weekly Options on Bitcoin Futures and Ether Futures and Tuesday and Thursday Weekly Options on Micro Bitcoin Futures and Micro Ether Futures Contracts

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME") Monday Through Friday Weekly Options on Bitcoin Futures and Ether Futures and Tuesday and Thursday Weekly Options on Micro Bitcoin Futures and Micro Ether Futures Contracts (collectively, the "Contracts") on trade date Monday, May 22, 2023 (see [SER- 9181](#) published on April 17, 2023), please note in [Exhibit D](#) of CME Submission [No. 23-068](#) the corresponding spot-month position limits (Rule 559), accountability levels (Rule 560), aggregation allocations and reportable levels (Rule 561) for the contracts.

Effective trade date Monday, May 22, 2023, 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:

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