



Market Surveillance

DATE: August 9, 2023

NOTICE #: MSN08-09-23B

SUBJECT: Position Accountability and Large Trader Reporting Requirements in Connection with the Initial Listing of Eighteen (18) Options on Heating Degree Day (HDD) Index Futures and Seasonal Strip HDD Index Futures Contracts

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME") Eighteen (18) Options on Heating Degree Day (HDD) Index Futures and Seasonal Strip HDD Index Futures Contracts (collectively, the "Contracts") on trade date Monday, August 14, 2023 (see [SER-9220](#) published on July 18, 2023), please note in [Exhibit F](#) of CME Submission No. [23-259](#) the corresponding accountability levels (Rule 560), aggregation allocations, and reportable levels (Rule 561) for the contracts.

Effective trade date Monday, August 14, 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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