



Market Surveillance

DATE: May 29, 2024

NOTICE #: MSN05-29-24

SUBJECT: Position Accountability and Large Trader Reporting Requirements in Connection with the Seasonal Strip Weather Futures and Options Contracts

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME") Seasonal Strip Weather Futures and Options Contracts (collectively, the "Contracts") on trade date Monday, June 3, 2024, July 15, 2024, July 29, 2024, and August 26, 2024 (see [SER-9373](#) published on May 13, 2024), please note in [Exhibits E, J, O, and T](#) of CME Submission No. [24-141](#) the corresponding accountability levels (Rule 560), aggregation allocations, and reportable levels (Rule 561) for the contracts.

Effective trade date Monday, June 3, 2024, July 15, 2024, July 29, 2024, and August 26, 2024, 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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