



Market Surveillance

DATE: July 31, 2024

NOTICE #: MSN07-31-24

SUBJECT: Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of Eight (8) Cross Rate Foreign Exchange (FX) Futures

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME") eight (8) Cross Rate Foreign Exchange ("FX") Futures (the "Contracts") on trade date Monday, August 5, 2024 (see [SER-9398R](#) published on July 17, 2024), please note below and in [Appendix B](#) of CME Submission No. [24-250](#) the accountability levels (Rule 560), aggregation allocations, and reportable levels (Rule 561) for the contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Single & All Month Aggregate Into Futures Equivalent Leg (1)	Single & All Month Accountability Levels Leg (1) / Leg (2)
Euro/New Zealand Dollar (EUR/NZD) Cross Rate Futures	319	ENZ	125,000 Euro	25	ENZ	6,000
New Zealand Dollar/Canadian Dollar (NZD/CAD) Cross Rate Futures	320	NZC	100,000 New Zealand Dollar	25	NZC	6,000
New Zealand Dollar/Japanese Yen (NZD/JPY) Cross Rate Futures	321	NJY	200,000 New Zealand Dollar	25	NJY	6,000
Norwegian Krone/Swedish Krona (NOK/SEK) Cross Rate Futures	322	NSK	1,000,000 Norwegian Krone	25	NSK	6,000
British Pound Sterling/Australian Dollar (GBP/AUD) Cross Rate Futures	323	PAD	125,000 British Pound Sterling	25	PAD	6,000
British Pound Sterling/Canadian Dollar (GBP/CAD) Cross Rate Futures	324	PCD	125,000 British Pound Sterling	25	PCD	6,000
British Pound Sterling/Norwegian Krone (GBP/NOK) Cross Rate Futures	325	PNK	125,000 British Pound Sterling	25	PNK	6,000
British Pound Sterling/Swedish Krona (GBP/SEK) Cross Rate Futures	326	PSK	125,000 British Pound Sterling	25	PSK	6,000

Effective trade date Monday, August 5, 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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