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Market Surveillance

DATE: November 19, 2014

NOTICE #: MSN11-19-14C

SUBJECT: **Large Trader Requirements, Spot-Month and All Month Aggregation Allocations, Spot Month and All Month Limits and Reporting Level for the New U.S. Dollar/Chilean Peso (USD/CLP) Futures Contract**

In connection with the listing of the new U.S. Dollar/Chilean Peso (USD/CLP) futures contract on trade date November 24, 2014 (see SER-7232R published November 7, 2014), please note below the corresponding spot-month position limit (CME Rule 559.E.), all month position limit (CME Rule 559), reportable level (CME Rule 561.B.) and aggregation allocations (CME Rule 559.D.) for the new contract. Effective trade date November 24, 2014 and pending all relevant CFTC regulatory review periods, the terms and conditions for the contract will be inserted into the CME Position Limit, Position Accountability and Reportable Level Table, located in the Interpretations & Special Notices Section of Chapter 5 of the NYMEX Rulebook, as noted below.

The commodity code is provided for the Clearing Members that file reports pursuant to CME Rule 561.A. in a machine-readable format.

Contract Name	Rule Chapter	Commodity Code	Contract Size	Spot-Month/All Month Aggregate Into Futures Equivalent	Spot-Month Limit (In Net Futures Equivalents)	All Month Limit (In Net Futures Equivalents)	Reporting Level
U.S. Dollar/Chilean Peso (USD/CLP) Futures	345	CHL	100,000 USD in notional value per contract equivalent	CHL	5,000	10,000	25

Market Regulation

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