

Market Surveillance

DATE: June 4, 2024

NOTICE #: MSN06-04-24B

SUBJECT: Amendments to the Spot Month Position Limits for the Bitcoin

Futures, Options on Bitcoin Futures, Micro Bitcoin Futures, Options on Micro Bitcoin Futures. Bitcoin Euro Futures. and Micro Bitcoin

Euro Futures Contracts

Effective June 20, 2024 and commencing with the July 2024 contract month and beyond, (pending all relevant CFTC regulatory review periods), the Chicago Mercantile Exchange Inc. ("CME" or "Exchange") will amend the spot month position limits for the Bitcoin Futures, Options on Bitcoin Futures, Micro Bitcoin Futures Contracts, Options on Micro Bitcoin Futures, Bitcoin Euro Futures, and Micro Bitcoin Euro Futures contracts (the "Contracts") as noted in Exhibits A and B of CME Submission No. 24-225. Exhibits A and B details the corresponding spot-month position limit (Rule 559), accountability levels (Rule 560), aggregation allocations, and reportable levels (Rule 561) for the contracts.

Effective June 20, 2024 and commencing with the July 2024 contract month and beyond, and pending all relevant CFTC regulatory review periods, the CME Position Limit, Position Accountability and Reportable Level Table located in the Interpretations & Special Notices Section of Chapter 5 of the CME Rulebook will be amended in accordance with the CME Submission.

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

Please refer questions on this subject to:

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