



Market Surveillance

DATE: August 19, 2024

NOTICE #: MSN08-19-24

SUBJECT: Increase of Position Limits of Foreign Exchange (FX) Emerging Market (EM) Contracts

Effective at the open of business on Wednesday, September 4, 2024 (pending all relevant CFTC regulatory review periods), the Chicago Mercantile Exchange Inc. (“CME” or “Exchange”) will amend the position limits of emerging market (“EM”) foreign exchange (“FX”) futures and related options contracts (the “contracts”) as noted in [Exhibit A](#) of CME Submission No. [24-335](#) which details the corresponding position limits (Rule 559), aggregation allocations and reportable levels (Rule 561) for the contracts.

Effective at the open of business on Wednesday, September 4, 2024, 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:

Surveillance:

William Lange William.Lange@cmegroup.com +1 312 341-7757

Large Trader Reporting:

Sandra Valtierra Sandra.Valtierra@cmegroup.com +1 312 347-4137