



Market Surveillance

DATE: June 06, 2018

NOTICE #: MSN06-06-18

SUBJECT: Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of the Three-Month Eurodollar Mid-Curve Options Contract, the Six-Month Eurodollar Mid-Curve Options Contract, and the Nine-Month Eurodollar Mid-Curve Options Contract

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME" or "Exchange") Three-Month Eurodollar Mid-Curve Options Contract, the Six-Month Eurodollar Mid-Curve Options Contract, and the Nine-Month Eurodollar Mid-Curve Options Contract ("the Contracts") on trade date Monday, June 11, 2018 (see [SER-8148](#) published May 16, 2018), please note below and in [Appendix C](#) of CME Submission No. [18-173](#) the corresponding single month and all month accountability levels (CME Rule 560), aggregation allocations (CME Rule 559.D.) and reportable levels (CME Rule 561.B.) for the new, financially settled, Contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Type	Reporting Level	Aggregate Into Futures Equivalent	Aggregate Into Ratio	Single and All Month Accountability Levels (In Net Futures Equivalents)
Three-Month Mid-Curve Eurodollar Options	452A	TE2	\$1,000,000 Eurodollar Interbank Time Deposits	Am. Option	25	ED	1 TE2 : 1 ED	10,000/10,000
Six-Month Mid-Curve Eurodollar Options	452A	TE3	\$1,000,000 Eurodollar Interbank Time Deposits	Am. Option	25	ED	1 TE3 : 1 ED	10,000/10,000
Nine-Month Mid-Curve Eurodollar Options	452A	TE4	\$1,000,000 Eurodollar Interbank Time Deposits	Am. Option	25	ED	1 TE4 : 1 ED	10,000/10,000

Effective trade date June 11, 2018, 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 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:

Market Regulation

Surveillance:

Chris Reinhardt

Chris.Reinhardt@cmegroup.com

+1 312 435-3665

Products:

William Lange

William.Lange@cmegroup.com

+1 312 341-7757

Large Trader Reporting:

Sandra Valtierra

Sandra.Valtierra@cmegroup.com

+1 312 347-4137