



Market Surveillance

DATE: November 28, 2018

NOTICE #: MSN11-28-18

SUBJECT: Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of the ERIS US Dollar (USD) Swap Futures Contracts

In connection with the listing of the Board of Trade of the City of Chicago's ("CBOT" or "Exchange") ERIS US Dollar (USD) Swap Futures Contracts ("the Contracts") on trade date Monday, December 3, 2018 (see [SER-8219](#) published November 8, 2018), please note in [Appendix B](#) of CBOT Submission No. [18-290](#) the corresponding aggregation allocations (Rule 559.D.), single month and all month accountability levels (Rule 560) and reportable levels (Rule 561) for the new contracts.

Effective trade date December 3, 2018, and pending all relevant CFTC regulatory review periods, the [CBOT Position Limit, Position Accountability and Reportable Level Table](#) located in the Interpretations & Special Notices Section of Chapter 5 of the CBOT Rulebook will be amended in accordance with the CBOT Submissions.

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

Please refer questions on this subject to:

Market Regulation

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