



Market Surveillance

DATE: August 18, 2021

NOTICE #: MSN08-18-21

SUBJECT: Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of the Three-Month Bloomberg Short-Term Bank Yield Index (BSBY) Futures Contract

In connection with the listing of the Chicago Mercantile Exchange Inc. Three-Month Bloomberg Short-Term Bank Yield Index (BSBY) Futures Contract (the "contract") on trade date Monday, August 23, 2021 (see [SER-8815](#) published on July 13, 2021), please note below and in [Appendix B](#) of CME Submission No. [21-255](#) the corresponding accountability levels (Rule 560), aggregation allocations (Rule 559.D) and reportable level (Rule 561) for the contract.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Reporting Level	Single Month & All Month Aggregate Into Futures Equivalent Leg (1)	Single Month & All Month Accountability Level Leg (1) / Leg (2)
<u>Three-Month Bloomberg Short-Term Bank Yield Index (BSBY) Futures</u>	<u>454</u>	<u>BSB</u>	<u>2,500 Dollar * Contract-Grade IMM Index</u>	<u>850</u>	<u>BSB</u>	<u>10,000</u>

Effective trade date Monday, August 23, 2021, 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 Submission.

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

Please refer questions on this subject to:

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