Market Surveillance

DATE: April 6, 2022

NOTICE #: MSN04-06-22

SUBJECT: Accountability Levels and Large Trader Reporting Requirements in Connection with the 1-Year, 2-Year, 3-Year, 4-Year, 5-Year, 7-Year, and 10-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures Contracts

In connection with the listing of the Board of Trade of the City of Chicago, Inc.'s ("CBOT" or "Exchange") 1-Year, 2-Year, 3-Year, 4-Year, 5-Year, 7-Year, and 10-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures Contracts (the "contracts") on trade date Monday, April 11, 2022 (see SER-8923R dated March 8, 2022), please note below and in Appendix B of CBOT Submission 22-054 the corresponding aggregation allocations (Rule 559.D.), accountability levels (Rule 560) and reportable levels (Rule 561) for the new contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Unit	Reporting Level	Single & All Month Aggregate Into Futures Equivalent Leg (1)	Single & All Month Accountability Level Leg (1) / Leg (2)
1-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures	64	KXA	$100,000 IRS Contracts (1 yr interest rate swap)	3,000	KXA	6,000
2-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures	64	KXT	$100,000 IRS Contracts (2 yr interest rate swap)	3,000	KXT	6,000
3-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures	64	KXC	$100,000 IRS Contracts (3 yr interest rate swap)	3,000	KXC	6,000
4-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures	64	KXD	$100,000 IRS Contracts (4 yr interest rate swap)	3,000	KXD	6,000
5-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures	64	KXW	$100,000 IRS Contracts (5 yr interest rate swap)	3,000	KXW	6,000
7-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures	64	KXB	$100,000 IRS Contracts (7 yr interest rate swap)	3,000	KXB	6,000
10-Year Eris Bloomberg Short Term Bank Yield (BSBY) Swap Futures	64	KXY	$100,000 IRS Contracts (10 yr interest rate swap)	3,000	KXY	6,000

Effective trade date Monday, April 11, 2022, 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 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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