



Market Surveillance

DATE: September 14, 2022

NOTICE #: MSN09-14-22

SUBJECT: Accountability Levels in Connection with the Initial Listing of the Event Contracts

In connection with the initial listing of the Chicago Mercantile Exchange Inc.'s ("CME"), Board of Trade of the City of Chicago, Inc.'s ("CBOT"), New York Mercantile Exchange, Inc.'s ("NYMEX"), and Commodity Exchange, Inc.'s ("COMEX") Event Contracts (the "Contracts") on trade date Monday, September 19, 2022 (see [SER-8968R](#) published on August 25, 2022), please note below and in [Appendix B](#) of CME Submission No. [22-376](#), [Appendix B](#) of CBOT Submission No. [22-377](#), [Appendix B](#) of NYMEX Submission No. [22-378](#), and [Appendix B](#) of COMEX Submission No. [22-379](#), the corresponding aggregation allocations (Rule 559.D.) and single month accountability levels (Rule 560) for the new contracts.

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Single Month Aggregate Into Futures Equivalent Leg (1)	Single Month Accountability Level Leg (1) / Leg (2)
<u>Event Contracts on E-mini Standard and Poor's 500 Stock Price Index Futures</u>	<u>23</u>	<u>ECES</u>	<u>20 U.S. Dollar</u>	<u>ECES</u>	<u>12,500</u>
<u>Event Contracts on E-mini Nasdaq 100 Index Futures</u>	<u>23</u>	<u>ECNQ</u>	<u>20 U.S. Dollar</u>	<u>ECNQ</u>	<u>12,500</u>
<u>Event Contracts on E-mini Russell 2000 Index Futures</u>	<u>23</u>	<u>ECRTY</u>	<u>20 U.S. Dollar</u>	<u>ECRTY</u>	<u>12,500</u>
<u>Event Contracts on Euro/U.S. Dollar (EUR/USD) Futures</u>	<u>23</u>	<u>EC6E</u>	<u>20 U.S. Dollar</u>	<u>EC6E</u>	<u>12,500</u>
<u>Event Contracts on E-mini Dow Jones Industrial Average Index Futures</u>	<u>23</u>	<u>ECYM</u>	<u>20 U.S. Dollar</u>	<u>ECYM</u>	<u>12,500</u>
<u>Event Contracts on Light Sweet Crude Oil Futures</u>	<u>23</u>	<u>ECCL</u>	<u>20 U.S. Dollar</u>	<u>ECCL</u>	<u>12,500</u>

Contract Name	Rule Chapter	Commodity Code	Contract Size and Units	Single Month Aggregate Into Futures Equivalent Leg (1)	Single Month Accountability Level Leg (1) / Leg (2)
<u>Event Contracts on Henry Hub Natural Gas Futures</u>	<u>23</u>	<u>ECNG</u>	<u>20 U.S. Dollar</u>	<u>ECNG</u>	<u>12,500</u>
<u>Event Contracts on Gold Futures</u>	<u>23</u>	<u>ECGC</u>	<u>20 U.S. Dollar</u>	<u>ECGC</u>	<u>12,500</u>
<u>Event Contracts on Silver Futures</u>	<u>23</u>	<u>ECSI</u>	<u>20 U.S. Dollar</u>	<u>ECSI</u>	<u>12,500</u>
<u>Event Contracts on Copper Futures</u>	<u>23</u>	<u>ECHG</u>	<u>20 U.S. Dollar</u>	<u>ECHG</u>	<u>12,500</u>

Effective trade date Monday, September 19, 2022, and pending all relevant CFTC regulatory review periods, the [CME Position Limit, Position Accountability and Reportable Level Table](#), [CBOT Position Limit, Position Accountability and Reportable Level Table](#), [NYMEX Position Limit, Position Accountability and Reportable Level Table](#), and [COMEX Position Limit, Position Accountability and Reportable Level Table](#), located in the Interpretations and Special Notices Section of Chapter 5 of the CME, CBOT, NYMEX, and COMEX Rulebooks will be amended in accordance with the Submissions.

The commodity codes are 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:

Market Regulation

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