



Market Surveillance

DATE: November 30, 2022

NOTICE #: MSN11-30-22

SUBJECT: Accountability Levels and Large Trader Reporting Requirements in Connection with the Initial Listing of the RepoFunds Rate (Germany) Futures, RepoFunds Rate (Germany) – Three-Month Single Contract Basis Spread Futures, RepoFunds Rate (Italy) Futures and RepoFunds Rate (Italy) – Three-Month Single Contract Basis Spread Futures Contracts

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME") RepoFunds Rate (Germany) Futures, RepoFunds Rate (Germany) – Three-Month Single Contract Basis Spread Futures, RepoFunds Rate (Italy) Futures and RepoFunds Rate (Italy) – Three-Month Single Contract Basis Spread Futures Contracts (the "Contracts") on trade date Monday, December 5, 2022 (see [SER-9090](#) published November 9, 2022), please note below and in [Appendix E](#) of CME Submission No. [22-463](#) 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.

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 Aggregate Into Ratio Leg (1)	Single Month & All Month Accountability Level Leg (1) / Leg (2)
<u>RepoFunds Rate (Germany) Futures</u>	<u>482</u>	<u>RFD</u>	<u>2,500 Euro * Contract-Grade IMM Index</u>	<u>850</u>	<u>RFD</u>		<u>10,000</u>
<u>RepoFunds Rate (Germany) – Three-Month Single Contract Basis Spread Futures</u>	<u>483</u>	<u>RSD</u>	<u>2,500 Euro * Contract-Grade IMM Index</u>	<u>850</u>	<u>RFD</u>	<u>1 RSD : 1 RFD</u>	<u>10,000</u>
<u>RepoFunds Rate (Italy) Futures</u>	<u>484</u>	<u>RFI</u>	<u>2,500 Euro * Contract-Grade IMM Index</u>	<u>850</u>	<u>RFI</u>		<u>10,000</u>
<u>RepoFunds Rate (Italy) – Three-Month Single Contract Basis Spread Futures</u>	<u>485</u>	<u>RSI</u>	<u>2,500 Euro * Contract-Grade IMM Index</u>	<u>850</u>	<u>RFI</u>	<u>1 RSI : 1 RFI</u>	<u>10,000</u>

Effective trade date December 5, 2022, 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 Rulebooks will be amended in accordance with the Submission.

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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