



Market Surveillance

DATE: March 8, 2023

NOTICE #: MSN03-08-23E

SUBJECT: Accountability Level in Connection with the Initial Listing of Event Contracts on Bitcoin Futures

In connection with the listing of the Chicago Mercantile Exchange Inc.'s ("CME") Event Contracts on Bitcoin Futures (the "contracts") on trade date Monday, March 13, 2023 (see [SER-9092](#) published on February 14, 2023), please note below and in [Appendix B](#) of CME Submission No. [23-014](#) the corresponding single month accountability level (Rule 560) and aggregation allocation (Rule 559.D) for the contract.

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 Bitcoin Futures</u>	<u>23</u>	<u>ECBT</u>	<u>20 U.S. Dollar</u>	<u>ECBT</u>	<u>12,500</u>

Effective trade date Monday, March 13, 2023, 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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