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Market Surveillance

DATE: **September 18, 2014**

NOTICE #: **MSN09-18-14A**

SUBJECT: **Large Trader Requirements, Aggregation Allocations, Single Month/All Month Accountability Levels, and Reporting Levels for the New Two-Year, Three-Year and Five-Year Eurodollar Bundle Futures and Option Contracts**

In connection with the listing of the Two-Year, Three-Year and Five-Year Eurodollar Bundle Futures and Options on the Chicago Mercantile Exchange Inc. (CME) on trade date Monday, September 22, 2014 (see SER-7160R published September 3, 2014), please note below the corresponding aggregation allocations (CME Rule 559.D), single month and all month position accountability levels (CME Rule 560) and reportable levels (CME Rule 561) for the new contracts. Effective trade date Monday, September 22, 2014, and pending all relevant CFTC regulatory review periods, the terms and conditions for these contracts will be inserted in CME Position Limit Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 of the CME Rulebook, as noted below.

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

Contract Name	Rule Chapter	Commodity Code	Aggregate Into Futures Equivalent	Single Month and All Month Accountability Level	Reporting Level
Two-Year Bundle Futures	454	BU2	BU2	1,250	25
Options on Two-Year Bundle Futures	454A	BU2	BU2	1,250	25
Three-Year Bundle Futures	455	BU3	BU3	800	25
Options on Three-Year Bundle Futures	455A	BU3	BU3	800	25
Five-Year Bundle Futures	456	BU5	BU5	500	25
Options on Five-Year Bundle Futures	456A	BU5	BU5	500	25

Please refer questions on this subject to:

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