Market Surveillance

DATE: **September 23, 2015**

NOTICE #: **MSN09-23-15**

SUBJECT: **Large Trader Requirements. Listing of 7-Year and 20-Year Deliverable U.S. Dollar Interest Rate Swap Futures Contracts**

In connection with the listing of two (2) interest rate swap ("IRS") futures contracts on the Board of Trade of the City of Chicago, Inc. ("CBOT" or "Exchange") on trade date Monday, September 28, 2015 (see SER-7455 published September 10, 2015), please note below and in Appendix C of CFTC Submission #15-369, the corresponding single month and all month aggregation allocations (CBOT Rule 559.D), single month and all month accountability levels (CBOT Rule 560) and reportable levels (CBOT Rule 561) for the new physically delivered IRS futures contracts.

Effective trade date September 28, 2015, and pending all relevant CFTC regulatory review periods, the terms and conditions of the contracts will be inserted into the CBOT Position Limit Position Accountability and Reportable Level Table located in the Interpretations and Special Notices Section of Chapter 5 of the CBOT Rulebook.

Contract Name	Rule Chapter	Commodity Code	Contract Size	Contract Units	Reporting Level	Single Month/All Month Aggregate Into Futures Equivalent	Single Month/All Month Accountability Level
7-Year USD Interest Rate Swap Futures	59	S1U	$100,000	IRS Contracts (7 yr interest rate swap)	1	S1U	5,000
20-Year USD Interest Rate Swap Futures	60	E1U	$100,000	IRS Contracts (20 yr interest rate swap)	1	E1U	5,000

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:

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