

Date: September 5, 2017
Re: Large Trader Reporting Guide
Effective Date: October 2, 2017

This Regulatory Release (“RR”) 2017-11 supersedes RR 2017-10 to require that all Reporting Firms provide eight (8) characters (YYYYMMDD) in the “Expiration Date” field for all reportable positions submitted in their Large Trader Reports, including for all Friday and Weekly Futures. Please note that the Exchange does not require Reporting Firms to populate the DD field for Monthly futures. This requirement, which was established by RR 2017-10, is withdrawn until further notice.

Large Trader Position Reporting

Reporting Firms

Exchange Clearing Members, Futures Commission Merchants (“FCMs”), broker-dealers (“BDs”), and foreign brokers (together, “Reporting Firms”) are required to report position information on behalf of accounts carried on their books that have any position in a OneChicago Contract. Reporting Firms are required to report this large trader data to the Options Clearing Corporation (the “OCC”), which will then forward the information to OneChicago and to the Commodity Futures Trading Commission (“CFTC”).

Reportable Accounts

A reportable account is any account, including customer, firm, or market maker that meets the reportable level. Each account that has been in reportable status must also be reported on the first day that it falls below the reportable level.

Reportable Level

For all OneChicago security futures products, the reportable level is 1 contract on either side of the market in a single expiration/contract month.

Methods of Reporting

Firms carrying positions must report directly to the OCC, which will forward the reports to OneChicago and the CFTC. Beginning on January 2, 2017, OneChicago will no longer accept Large Trader Reports *created* by the OCC on behalf of fully disclosed accounts (individual market-maker and clearing firm accounts that clear directly). All such accounts must submit their Large Trader Reports to the OCC in the CFTC format.

Reporting Format

Reporting Firms must report LTR data in the format required by the CFTC. Please see the CFTC website for specifications. Reporting Firms are required to provide eight (8) characters (YYYYMMDD) in the “Expiration Date” field for all reportable positions submitted in their Large Trader Reports, including for all ~~monthly~~ Friday and Weekly Futures ~~and weekly~~ products.

* * *

Any questions regarding this RR should be directed to OneChicago Operations at operations@onechicago.com.