



Via Portal Submission

August 17, 2017

Christopher J. Kirkpatrick
Office of the Secretariat
Commodity Futures Trading Commission
Three Lafayette Centre
1155 21st Street, N.W.
Washington, D.C. 20581

Re: OneChicago, LLC Rule Submission
Issuing Regulatory Release 2017-10 (Large Trader Reporting Guide)
(OneChicago Submission Number 17-016)

Dear Mr. Kirkpatrick:

Pursuant to section 5c(c)(1) of the Commodity Exchange Act, as amended (the “Act”), and § 40.6(a) of the regulations promulgated by the Commodity Futures Trading Commission (“CFTC” or the “Commission”) under the Act, OneChicago, LLC (“OneChicago” or the “Exchange”) hereby submits the following Regulatory Release (“RR”). OneChicago is amending its Large Trader Reporting Guide (“LTR Guide”) to require that all Reporting Firms provide eight characters in the Expiration Date field for all reportable positions submitted in their Large Trader Reports, including for all monthly and weekly products. The updated LTR Guide is enclosed as Attachment A.

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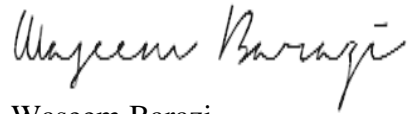
The purpose and effect of the RR is to instruct market participants how to properly report large trader positions, which will enhance the Exchange’s surveillance capabilities. Comments on the RR have not been solicited and none have been received. OneChicago is not aware of any substantive opposing views to this RR. OneChicago certifies that the RR complies with the Act, including the core principles, and the Commission’s regulations promulgated thereunder. OneChicago further certifies that a copy of this submission has been posted on the [OneChicago website](#).

OneChicago staff has reviewed the core principles applicable to designated contract markets (“DCMs”), and has concluded that the RR may have some bearing upon the following core principle(s):

Core Principle 7: Core Principle 7 requires DCMs to make available to market authorities, market participants, and the public accurate information concerning the rules and regulations for executing transactions on the contract market. The RR supports Core Principle 7 in that it provides market participants with a useful and updated guide regarding how to report large trader positions.

If you have any questions or comments related to this filing, please feel free to contact me by telephone at (312) 883-3441 or through e-mail at wbarazi@onechicago.com.

Respectfully Submitted,

A handwritten signature in cursive script, appearing to read "Waseem Barazi".

Waseem Barazi
Chief Regulatory Officer and Associate General Counsel

Encl: Attachment A

Attachment A

(See Following Page)

Date: August 17, 2017
Re: Large Trader Reporting Guide
Effective Date: October 2, 2017

This Regulatory Release (“RR”) 2017-10 supersedes RR 2016-18 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 monthly and weekly products.

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 and weekly products.

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