



May 2, 2021

BY ELECTRONIC FILING

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

Re: Amendment to Volume Threshold Levels (Eris Exchange, LLC Submission #2021-03E)

Dear Mr. Kirkpatrick:

Eris Exchange, LLC (“Eris Exchange” or the “Exchange”) hereby submits for self-certification to the Commodity Futures Trading Commission (the “Commission”), under Commission regulation 40.6(a), the following amendments to Eris Exchange Rulebook (the “Rulebook”). The proposed changes will become effective on the trade date for May 17, 2021.

Explanation and Analysis

The Volume Threshold reportable levels are being updated to 250 to comply with the CFTC Staff Letter #20-30 and to ensure consistency in Volume Threshold reporting across all products.

Description of Rule Changes

The Volume Threshold reportable levels are being updated in Rule 533 for all contracts.

A copy of the revisions to the rules is attached hereto as Exhibit A.

Core Principle Compliance

Eris Exchange has concluded that its compliance with the DCM Core Principles is not adversely affected by these changes, and it will continue to comply with all DCM Core Principles.

Public Information

A copy of this submission has been concurrently posted on the Exchange’s website at <https://www.erisx.com/regulation/exchange-notices/> under “CFTC Submissions.”

Opposing Views

There were no opposing views expressed that were not incorporated into the rule changes.

Certification



Eris Exchange, LLC hereby certifies to the Commodity Futures Trading Commission, pursuant to the procedures set forth in the Commission regulation §40.6, that this submission complies with the Commodity Exchange Act, as amended, and the regulations promulgated thereunder.

If you have any questions or require further information, please contact me at the information below, or contact Laurian Cristea General Counsel, at laurian.cristea@erisx.com or 646.961.4487

Sincerely,

/s/

Nataliya Manina
Chief Regulatory Officer
312.858.4048
nataliya.manina@erisx.com

Exhibit A

Rule 533

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Position Limit, Position Accountability, Reportable Level, and Volume Threshold Level Table:

Contract Name	Commodity Code	Reportable Futures Level for each discrete Commodity Code (Large Trader Report and Form 102A)	Position Accountability for each discrete Commodity Code	Position Limit for each discrete Commodity Code	Volume Threshold Reportable Level for each discrete Commodity Code (Form 102B)
Bitcoin Futures	BTC	50 contracts	N/A	200,000	250 contracts
Ether Futures	ETH	25 contracts	N/A	75,000	250 contracts
Ether Bitcoin Futures	ETBT	25 contracts	N/A	75,000	250 contracts
Bounded Futures Bitcoin	BB	500 contracts	N/A	200,000	250 contracts
Bounded Futures Ether	BE	25 contracts	N/A	75,000	250 contracts
Bounded Futures Ether/Bitcoin	BEB	25 contracts	N/A	75,000	250 contracts